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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 28/04/2015	Any day expiry		12.20020	12.20020		12.00480	12.00480		15.60	0.00	0	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	0.34150	0.00034	0.71660	0.00072	0.341	22.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	1.26150	0.00126	2.50010	0.00250	1.262	20.02	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	264.85010	0.26485	147.11030	0.14711	264.850	15.70	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.16840	0.00017	0.28910	0.00029	0.168	35.83	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		12.20220	12.20220		12.00680	12.00680		15.71	0.00	0	758.00
\$ / R	On 30/04/2015	Any day expiry		12.20420	12.20420		12.00870	12.00870		15.83	0.00	0	0.00
\$ / R	On 30/04/2015	Any day expiry	11.80	Call	433.71440	0.43371	281.36300	0.28136	433.714	15.89	0.00	0	10,000.00
\$ / R	On 30/04/2015	Any day expiry	12.05	Call	244.60200	0.24460	140.05120	0.14005	244.602	15.85	0.00	0	10,000.00
\$ / R	On 06/05/2015	Any day expiry		12.21600	12.21600		12.02050	12.02050		15.63	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	20.84030	0.02084	50.79110	0.05079	20.840	15.21	0.00	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	68.50360	0.06850	41.79300	0.04179	68.504	17.85	0.00	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		12.22990	12.22990		12.03410	12.03410		15.91	134,002.00	11	6,224.00
\$ / R	On 15/05/2015	Any day expiry		12.23390	12.23390		12.03810	12.03810		15.99	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry		12.25790	12.25790		12.06170	12.06170		15.78	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	2.52710	0.00253	3.80270	0.00380	2.527	16.41	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	3.63670	0.00364	6.43440	0.00643	3.637	15.72	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	7.47120	0.00747	14.98280	0.01498	7.471	15.08	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	465.86360	0.46586	338.69680	0.33870	465.864	15.10	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	284.63090	0.28463	200.44680	0.20045	284.631	15.70	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	5.76020	0.00576	5.66870	0.00567	5.760	30.38	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.27190	12.27190	12.07540	12.07540		15.75	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	272.31270	0.27231	196.54380	0.19654	272.313	15.94	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.28400	12.28400	12.08730	12.08730		15.87	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.29000	12.29000	12.09320	12.09320		15.91	539,457,260.00	43,894	1,180,221.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	4.54990	0.00455	6.75790	0.00676	4.550	16.09	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	4.77440	0.00477	7.10530	0.00711	4.774	16.01	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	5.38590	0.00539	8.05540	0.00806	5.386	15.82	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	8.32890	0.00833	13.95280	0.01395	8.329	15.11	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	8.74400	0.00874	15.00060	0.01500	8.744	15.03	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	28.02920	0.02803	47.16540	0.04717	28.029	14.73	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	851.87870	0.85188	681.47550	0.68148	851.879	14.68	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	834.43210	0.83443	665.29620	0.66530	834.432	14.67	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	44.43210	0.04443	72.09620	0.07210	44.432	14.67	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	749.13550	0.74914	590.60840	0.59061	749.136	14.64	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	707.80330	0.70780	555.25310	0.55525	707.803	14.62	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	67.80330	0.06780	112.05310	0.11205	67.803	14.62	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	97.95650	0.09796	156.61430	0.15661	97.956	14.78	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	103.60310	0.10360	164.31710	0.16432	103.603	14.82	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	172.01460	0.17201	253.81740	0.25382	172.015	15.26	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	180.07140	0.18007	263.99920	0.26400	180.071	15.30	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	388.36910	0.38837	287.87590	0.28788	388.369	15.54	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	305.97960	0.30598	227.04550	0.22705	305.980	15.91	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	232.96980	0.23297	171.46040	0.17146	232.970	16.61	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	442.96980	0.44297	578.26040	0.57826	442.970	16.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	214.56120	0.21456	157.64060	0.15764	214.561	16.82	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	194.89990	0.19490	142.96290	0.14296	194.900	17.06	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	118.38230	0.11838	87.79450	0.08779	118.382	18.41	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	828.38230	0.82838	994.59450	0.99459	828.382	18.41	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	89.69960	0.08970	66.91390	0.06691	89.700	19.27	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	86.44640	0.08645	64.55010	0.06455	86.446	19.39	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,046.44640	1.04645	1,221.35010	1.22135	1,046.446	19.39	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	67.19520	0.06720	50.12480	0.05012	67.195	20.22	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	64.13540	0.06414	47.80790	0.04781	64.135	20.38	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.31840	12.31840	12.12100	12.12100		15.84	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	8.25420	0.00825	11.80950	0.01181	8.254	15.42	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	20.12060	0.02012	33.41320	0.03341	20.121	14.55	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	292.89950	0.29290	224.04670	0.22405	292.900	16.37	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	21.33090	0.02133	17.75150	0.01775	21.331	30.27	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.32650	12.32650	12.12900	12.12900		15.94	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.33870	12.33870	12.14100	12.14100		15.91	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	469.68460	0.46968	366.83520	0.36684	469.685	15.38	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.35300	12.35300	12.14850	12.14850		15.89	6,876,051.00	566	566.00
\$ / R	On 29/07/2015	Any day expiry			12.38660	12.38660	12.18800	12.18800		16.07	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	17.54880	0.01755	23.40280	0.02340	17.549	15.12	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	33.75210	0.03375	51.71510	0.05172	33.752	14.15	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	313.28890	0.31329	253.39180	0.25339	313.289	17.02	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	44.38070	0.04438	34.86370	0.03486	44.381	29.66	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.44810	12.44810	12.24840	12.24840		16.17	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	24.23080	0.02423	32.63660	0.03264	24.231	14.69	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	47.34350	0.04734	66.96310	0.06696	47.344	14.14	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	321.63420	0.32163	268.98190	0.26898	321.634	17.69	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	60.51550	0.06052	49.30060	0.04930	60.516	29.28	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.45650	12.45650	12.25670	12.25670		16.13	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.47770	12.47770	12.27750	12.27750		16.12	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.48620	12.48620	12.28590	12.28590		16.23	30,890,858.80	2,474	92,179.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	18.51630	0.01852	24.25810	0.02426	18.516	14.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,906.20970	1.90621	1,712.08780	1.71209	1,906.210	14.89	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	40.58670	0.04059	52.59020	0.05259	40.587	14.33	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,528.26270	1.52826	1,340.37400	1.34037	1,528.263	14.30	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	42.06270	0.04206	54.47400	0.05447	42.063	14.30	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,372.84370	1.37284	1,193.88610	1.19389	1,372.844	14.05	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	59.63130	0.05963	83.22370	0.08322	59.631	14.01	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	70.97450	0.07097	100.46390	0.10046	70.974	13.97	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	109.79970	0.10980	150.30020	0.15030	109.800	14.16	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	118.62660	0.11863	161.41520	0.16142	118.627	14.19	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,018.98660	1.01899	865.00120	0.86500	1,018.987	14.25	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	137.75620	0.13776	185.26940	0.18527	137.756	14.27	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	749.18570	0.74919	634.05100	0.63405	749.186	14.80	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	262.98570	0.26299	348.15100	0.34815	262.986	14.80	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	705.53710	0.70554	596.41550	0.59642	705.537	15.03	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	679.51150	0.67951	574.07090	0.57407	679.511	15.17	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	630.27050	0.63027	531.99500	0.53200	630.271	15.46	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	514.83240	0.51483	434.48540	0.43449	514.832	16.23	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	343.57480	0.34357	291.57980	0.29158	343.575	17.84	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	341.19230	0.34119	289.59690	0.28960	341.192	17.87	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	334.15920	0.33416	283.75850	0.28376	334.159	17.96	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	272.70970	0.27271	232.94720	0.23295	272.710	18.82	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	186.80790	0.18681	161.10420	0.16110	186.808	20.49	467,019.75	2,500	122,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	156.69820	0.15670	136.14150	0.13614	156.698	21.30	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	134.36120	0.13436	117.59710	0.11760	134.361	22.05	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.51590	12.51590	12.31500	12.31500		16.19	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	33.33880	0.03334	42.56120	0.04256	33.339	14.56	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	60.02950	0.06003	80.43640	0.08044	60.029	14.03	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	96.12730	0.09613	131.68520	0.13169	96.127	14.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	329.54560	0.32955	283.17080	0.28317	329.546	18.38	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	212.65640	0.21266	184.69980	0.18470	212.656	20.38	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.31250	0.07831	65.36860	0.06537	78.313	28.71	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.52020	12.52020	12.31920	12.31920		16.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.58020	12.58020	12.37830	12.37830		16.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	41.93500	0.04194	52.12740	0.05213	41.935	14.50	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	72.08830	0.07209	91.18350	0.09118	72.088	14.04	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	338.46770	0.33847	296.30200	0.29630	338.468	19.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	103.35970	0.10336	83.79810	0.08380	103.360	28.53	0.00	0	300.00

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 25/11/2015	Any day expiry		12.64150	12.64150	12.43860	12.43860		16.42	0.00	0	250.00	
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	48.20610	0.04821	60.68610	0.06069	48.206	14.36	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	80.79160	0.08079	100.88950	0.10089	80.792	13.96	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	343.64810	0.34365	303.06700	0.30307	343.648	19.56	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	101.74890	0.10175	85.99100	0.08599	101.749	27.99	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.67000	12.67000	12.46650	12.46650		16.37	0.00	0	276.00	
\$ / R		On 11/12/2015	Foreign Exchange Future		12.67660	12.67660	12.47300	12.47300		16.37	25,505,319.20	2,012	71,623.00	
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,790.52290	1.79052	1,603.09800	1.60310	1,790.523	14.11	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	63.92290	0.06392	80.09800	0.08010	63.923	14.11	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,745.27030	1.74527	1,558.94970	1.55895	1,745.270	14.05	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,567.37790	1.56738	1,386.08430	1.38608	1,567.378	13.83	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,395.20040	1.39520	1,234.30680	1.23431	1,395.200	13.61	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	170.15140	0.17015	224.55790	0.22456	170.151	13.90	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	211.54700	0.21155	274.15410	0.27415	211.547	14.10	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	227.73290	0.22773	293.32040	0.29332	227.733	14.17	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.90	Put	262.34750	0.26235	336.75400	0.33675	262.348	14.31	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.95	Call	1,007.37700	1.00738	884.10420	0.88410	1,007.377	14.38	0.00	0	2,114.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	299.96690	0.29997	386.28670	0.38629	299.967	14.45	0.00	0	96,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	897.34100	0.89734	789.64590	0.78965	897.341	14.89	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	566.47280	0.56647	498.73600	0.49874	566.473	17.27	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	537.83230	0.53783	473.83260	0.47383	537.832	17.53	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	511.06730	0.51107	450.46410	0.45046	511.067	17.79	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	453.48280	0.45348	400.49780	0.40050	453.483	18.40	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	440.43180	0.44043	389.22970	0.38923	440.432	18.55	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	296.31720	0.29632	263.42060	0.26342	296.317	20.65	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	244.81470	0.24481	218.97390	0.21897	244.815	21.73	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.97	Call	233.01240	0.23301	209.77780	0.20978	233.012	22.03	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	230.42070	0.23042	209.01140	0.20901	230.421	22.10	0.00	0	68,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	202.76550	0.20277	195.83860	0.19584	202.765	25.05	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.69850	12.69850	12.49450	12.49450		16.44	0.00	0	250.00	
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	53.08030	0.05308	67.00840	0.06701	53.080	14.21	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	87.55260	0.08755	109.49270	0.10949	87.553	13.86	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	343.86330	0.34386	305.21180	0.30521	343.863	20.06	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	102.56680	0.10257	86.38500	0.08639	102.567	27.67	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.81640	12.81640	12.61000	12.61000		16.57	0.00	0	0.00	
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	179.35400	0.17935	235.97600	0.23598	179.354	13.58	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	292.78730	0.29279	279.78160	0.27978	292.787	22.57	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.87990	12.87990	12.67200	12.67200		16.63	0.00	0	272.00	
\$ / R		On 14/03/2016	Foreign Exchange Future		12.88660	12.88660	12.67860	12.67860		16.73	12,951,033.00	1,005	3,973.00	
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	90.20360	0.09020	113.15950	0.11316	90.204	13.60	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	244.51290	0.24451	314.16500	0.31416	244.513	13.78	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.83	Put	255.30040	0.25530	326.55020	0.32655	255.300	13.84	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	301.10380	0.30110	378.68440	0.37868	301.104	14.10	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	14.59	Call	431.60580	0.43161	391.24890	0.39125	431.606	20.57	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	15.75	Call	322.29310	0.32229	314.04540	0.31405	322.293	23.43	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	16.50	Call	313.78790	0.31379	302.44050	0.30244	313.788	26.28	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	20.23	Call	70.76670	0.07077	58.97590	0.05898	70.767	27.23	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		13.07660	13.07660	12.86580	12.86580		17.06	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			13.08510		13.08510		12.87430	12.87430		17.16	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.28510		13.28510		13.07270	13.07270		17.54	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.29370		13.29370		13.08110	13.08110		17.54	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.47670		13.47670		13.26260	13.26260		17.72	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.48730		13.48730		13.27320	13.27320		17.80	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.29000		12.29000		12.09320	12.09320		15.28	393,280.00	32	694.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.48620		12.48620		12.28590	12.28590		16.23	12,486.20	1	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.67660		12.67660		12.47300	12.47300		16.37	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.88660		12.88660		12.67860	12.67860		16.73	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.12720		18.12720		17.87360	17.87360		15.21	19,124,196.00	1,055	28,442.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	75.35400		0.07535		112.65210	0.11265	75.354	14.97	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	56.40520		0.05641		44.11710	0.04412	56.405	18.25	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.40560		18.40560		18.14740	18.14740		14.92	184,056.00	10	940.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.68100		18.68100		18.41860	18.41860		15.27	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	502.91210		0.50291		615.90360	0.61590	502.912	14.34	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.98930		18.98930		18.72150	18.72150		15.52	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10305		0.10305		0.10151	0.10151		14.12	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10485		0.10485		0.10328	0.10328		14.65	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10664		0.10664		0.10504	0.10504		14.76	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			12.99770		12.99770		12.89240	12.89240		13.71	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.01400		13.01400		12.90880	12.90880		13.49	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	25.76760		0.02577		22.35510	0.02236	25.768	18.69	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.03950		13.03950		12.93390	12.93390		13.71	5,202,760.50	399	153,998.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	35.71180		0.03571		46.62120	0.04662	35.712	12.93	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	117.44930		0.11745		150.89570	0.15090	117.449	13.14	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	524.71780		0.52472		604.67880	0.60468	524.718	14.84	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	92.83350		0.09283		79.62800	0.07963	92.834	16.10	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	52.45880		0.05246		45.87250	0.04587	52.459	17.66	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	13.30570		0.01331		12.08300	0.01208	13.306	21.51	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.26730		13.26730		13.15940	13.15940		14.25	0.00	0	11,273.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	208.91780		0.20892		248.56380	0.24856	208.918	13.02	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	293.25930		0.29326		341.83190	0.34183	293.259	13.47	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	148.36240		0.14836		138.21380	0.13821	148.362	18.55	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.49410		13.49410		13.38360	13.38360		14.79	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	386.48910		0.38649		440.42970	0.44043	386.489	13.56	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	920.04760		0.92005		997.88110	0.99788	920.048	15.77	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	176.23100		0.17623		173.50220	0.17350	176.231	22.14	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.75110		13.75110		13.63740	13.63740		15.15	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.27080		14.27080		14.15480	14.15480		15.79	0.00	0	0.00
AlR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			558.93700		558.93700		564.05600	564.05600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/05/2015	Index Future			457.93800		457.93800		458.77300	458.77300			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.14100		465.14100		465.99200	465.99200			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.18300		546.18300		548.46900	548.46900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			554.77400		554.77400		557.10000	557.10000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			498.95300		498.95300		501.58600	501.58600			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			506.80100		506.80100		509.47900	509.47900			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.22800		515.22800		517.96000	517.96000			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.32930		9.32930		9.21330	9.21330		14.16	0.00	0	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	7.02220		0.00702		11.88330	0.01188	7.022	14.50	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	21.34500		0.02135		35.10470	0.03510	21.345	14.18	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	79.41700		0.07942		119.12140	0.11912	79.417	13.93	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	308.01600		0.30802		244.19710	0.24420	308.016	14.03	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	143.81820		0.14382		112.56570	0.11257	143.818	14.61	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	101.92000		0.10192		79.11030	0.07911	101.920	15.06	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.43200		9.43200		9.31480	9.31480		14.18	0.00	0	1,256.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.53720		9.53720		9.41900	9.41900		14.09	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.65790		9.65790		9.53790	9.53790		13.96	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.89460		9.89460		9.69690	9.69690		12.40	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.03990		10.03990		9.84020	9.84020		13.56	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.65850		12.65850		12.50540	12.50540		14.21	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.91590		12.91590		12.75820	12.75820		14.94	0.00	0	1,539.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96890		1.96890		1.93500	1.93500		14.73	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98310		1.98310		1.94820	1.94820		14.90	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.74990		1.74990		1.73840	1.73840		12.27	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.78300		1.78300		1.77030	1.77030		14.39	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			124.27388		124.27388		124.33889	124.33889			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			126.26058		126.26058		126.32826	126.32826			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.31486	85.34801		9.22178	86.06571			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.39495	86.70519		9.29882	87.43540			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.46712	84.34450		9.36777	85.08897			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		494.99200	494.99200		497.45500	497.45500			0.00	0	498.00
GOVI	On 06/08/2015	GOVI		502.77900	502.77900		505.28300	505.28300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		511.13900	511.13900		513.69400	513.69400			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.56196	120.56196		120.62908	120.62908			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.32417	121.32417		121.39395	121.39395			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		129.50439	129.50439		128.87578	128.87578			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		130.26394	130.26394		129.62707	129.62707			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		129.86725	129.86725		129.93785	129.93785			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		131.94327	131.94327		132.01677	132.01677			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		139.54429	139.54429		139.61946	139.61946			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		140.31651	140.31651		140.39447	140.39447			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		228.91500	228.91500		228.48900	228.48900			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		232.53500	232.53500		232.10300	232.10300			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		236.42000	236.42000		235.98500	235.98500			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		619.63700	619.63700		618.70600	618.70600			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		629.66600	629.66600		628.72300	628.72300			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.11000	93.89000		6.11000	93.89000			23,472,500.00	1,000	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.25000	93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.37000	93.63000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.41000	93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.90000	93.10000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.09000	92.91000		7.03000	92.97000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.25000	92.75000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.51000	92.49000		7.44000	92.56000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.13020	0.13020		0.12830	0.12830			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12960	0.12960		0.12780	0.12780			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12930	0.12930		0.12740	0.12740			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06000	0.06000		0.05870	0.05870			0.00	0	99,450.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05770	0.05770		0.05660	0.05660			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05630	0.05630		0.05530	0.05530			0.00	0	164,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.22160	9.22160		9.10000	9.10000		10.58	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.28650	9.28650		9.10000	9.10000		12.30	5,107,575.00	550	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.35560	9.35560		9.10000	9.10000		13.01	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.06100	1.06100		1.06950	1.06950			0.00	0	250.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.06260	1.06260		1.07110	1.07110			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.06450	1.06450		1.07300	1.07300			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.79401	124.50725		7.72522	125.09915		8.37	33,616,957.50	270	37,624.00
R186	On 07/05/2015	7.40	Put	3,549.40000	3.54940	3,033.96000	3.03396	3,549.400	3,549.400	8.24	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	3,151.31000	3.15131	2,659.54000	2.65954	3,151.310	3,151.310	8.26	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	2,770.63000	2.77063	2,306.61000	2.30661	2,770.630	2,770.630	8.28	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	998.66000	0.99866	755.82000	0.75582	998.660	998.660	8.40	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	384.53000	0.38453	272.79000	0.27279	384.530	384.530	8.52	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	291.82000	0.29182	203.62000	0.20362	291.820	291.820	8.55	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	218.09000	0.21809	149.71000	0.14971	218.090	218.090	8.58	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.84527	121.19016		7.77374	121.79312		8.49	103,011,636.00	850	1,190.00
R186	On 06/08/2015	7.75	Call	1,911.67000	1.91167	2,199.83000	2.19983	1,911.670	1,911.670	8.49	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	193.70000	0.19370	154.82000	0.15482	193.700	193.700	8.97	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	7.88400	123.18559		7.80949	123.80162		8.24	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	500.61000	0.50061	428.18000	0.42818	500.610	500.610	8.71	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	7.91230	120.04201		7.83500	120.66916		8.30	0.00	0	5,512.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015		Bond Future	291.07642	291.07642		289.79888	289.79888			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	289.68086	289.68086		288.38676	288.38676			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	241.75522	241.75522		241.88876	241.88876			0.00	0	53,330.00
R202	On 06/08/2015		Bond Future	242.40697	242.40697		242.54608	242.54608			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/05/2015	Bond Future			7.57887		102.51432		7.53523	102.76993		6.61	3,075,429.60	30	15,264.00
R2023	On 06/08/2015	Bond Future			7.63051		104.14449		7.58467	104.40553		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	27.90000		0.02790		23.28000	0.02328	27.900	6.80	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.89900		104.16185		6.85001	104.26824		2.16	0.00	0	7,710.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.04000		0.00004		0.00000	0.00000	0.040	2.30	200.00	5,000	5,000.00
R203	On 06/08/2015	Bond Future			6.96311		105.81816		6.90694	105.92766		2.01	0.00	0	0.00
R203	On 06/08/2015	Bond Future	7.84	Put	50.32000		0.05032		42.00000	0.04200	50.320	2.13	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			6.99475		103.39331		6.92895	103.50724		1.85	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.18967		100.60680		8.10595	101.31115			0.00	0	7,016.00
R2030	On 06/08/2015	Bond Future			8.24615		98.19826		8.15957	98.91528			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			8.29376		100.53812		8.20996	101.29446			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.34736		102.13682		8.26089	102.90655			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.39141		99.66245		8.30212	100.44739			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			8.39889		103.35223		8.30506	104.29663			0.00	0	32,001.00
R2037	On 06/08/2015	Bond Future			8.45269		100.73690		8.35602	101.69774			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.49365		102.39609		8.39412	103.37547			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.13927		105.80590		7.08568	105.97685		3.24	141,779,906.00	1,340	12,510.00
R204	On 06/08/2015	Bond Future			7.20630		103.45259		7.14761	103.62767		3.23	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	27.52000		0.02752		21.79000	0.02179	27.520	3.44	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.24710		105.15588		7.18217	105.33649		3.07	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.45318		105.60464		8.35927	106.64854			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future			8.50423		102.89986		8.40760	103.96183			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.54321		104.59487		8.44389	105.67689			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			8.43182		105.23639		8.33273	106.37793			3,157,091.70	30	34,224.00
R2048	On 06/08/2015	Bond Future			8.47785		106.90977		8.37601	108.07098			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.51759		104.23865		8.41293	105.42161			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			7.27796		102.21922		7.23461	102.38864		4.26	5,110,961.00	50	40,843.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,772.42000		1.77242		1,935.08000	1.93508	1,772.420	4.42	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.34168		100.20219		7.29501	100.37567		4.25	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,191.32000		1.19132		1,289.35000	1.28935	1,191.320	4.31	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future			7.37917		101.85222		7.32859	102.03112		4.07	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,340.01000		1.34001	1,427.61000	1.42761		1,340.010	4.11	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.39824		99.99238		7.34388	100.17463		3.95	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,216.41000		1.21641	1,289.94000	1.28994		1,216.410	3.96	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.37474		97.82408		7.33112	98.02596		5.36	0.00	0	56,504.00
R208	On 06/08/2015	Bond Future			7.42891		99.37963		7.38261	99.58604		5.21	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	21.54000		0.02154	17.55000	0.01755		21.540	5.52	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.46624		97.61534		7.41680	97.82762		5.15	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	274.14000		0.27414	243.79000	0.24379		274.140	5.45	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.34219		80.17633		8.24819	80.95901		13.38	2,405,289.90	30	21,843.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,240.85000		1.24085	881.26000	0.88126		1,240.850	13.43	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.38961		81.45124		8.29298	82.24751		13.14	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	66.33000		0.06633	48.44000	0.04844		66.330	13.84	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.42854		79.64370		8.32918	80.45512		13.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.53695		177.53695		177.63541	177.63541			0.00	0	833.00
R210	On 06/08/2015	Bond Future			180.37507		180.37507		180.47730	180.47730			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			131.39088		131.39088		131.12455	131.12455			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.87394		131.87394		131.60509	131.60509			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			138.81024		138.81024		138.45910	138.45910			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.25406		139.25406		138.89910	138.89910			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			8.24316		90.49871		8.15929	91.17899		11.40	0.00	0	16,799.00
R213	On 06/08/2015	Bond Future			8.29414		91.93779		8.20763	92.63012		11.16	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.33792		89.90636		8.24861	90.61242		11.36	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/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	8.37657		81.56727		8.28249	82.40385		14.21	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.42146		82.86436		8.32483	83.71535		13.95	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.46008		80.93681		8.36081	81.80387		14.25	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.49339		82.35335		8.39159	83.23578		13.92	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,291.14000	21,291.14000		21,010.84000	21,010.84000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.44000	4.44000		4.46440	4.46440			12.62	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.39980	4.39980		4.42760	4.42760			13.01	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.63530	1.63530		1.63120	1.63120				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58480	1.58480		1.58470	1.58470				0.00	0	0.00
Total for Derivatives :											961,935,869.15	63,109	4 105 759.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33141			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000		104.48823		6.60000	104.43180			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48409			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.53500		103.12416		8.53500	103.05393			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.03803			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.78500		103.35548		8.78500	103.28267			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.30700		10.00000	107.22300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.10760			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.19125			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.12000		100.94818		9.12000	100.87361			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.93418		100.00000	10.85225			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.50171		10.84000	104.41033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB016U	On 05/02/2025	Spot Bond	100.00000		10.21323		100.00000	10.15066			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	102.11606			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.43000		108.15951		8.43000	108.08552			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.22000		127.65801		2.22000	275.67736			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02939			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88158			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.67433			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.69096			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.96849			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.74397			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.65182			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.96000		172.55880		1.96000	172.56230			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.28156		2.76000	164.27409			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94319		2.17000	174.94363			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.53544		1.82000	184.54134			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82625		81.11266		7.82625	81.06244			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82625		81.11266		7.82625	81.06244			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.54792			0.00	400,000,000	100,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.37000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.83000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.50000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.84000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19707			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.08048			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.47000			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	92.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.51000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.23000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41442			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89000		103.84873		6.89000	103.79154			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01988			0.00	200,000,000	50,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.92000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	90.40000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000		96.45739		2.46000	110.47594			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.29000		103.59729		2.29000	163.01199			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000		120.96911		2.16000	221.20286			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	88.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.13000		93.43382		9.13000	93.36584			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	60.19000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.40714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.86000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	106.29000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	109.45364		9.63000	109.36883			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40000			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	9.11500	113.26047		9.11500	113.17730			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.49000	92.36857		8.49000	92.30563			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.29000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	114.02000			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	9.21000	112.54407		9.21000	112.46058			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81439			0.00	1,003,200,000	250,800,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.63717			0.00	740,000,000	185,000,000.00
ABS10	On 17/03/2018	Spot Bond	7.98000	105.74337		7.98000	105.67594			23,142,000,000.00	2,900,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.49500	104.58636		8.49500	104.51506			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.76000	103.93825		6.76000	103.88065			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.60500	101.49059		8.60500	101.42013			37,001,500,000.00	4,300,000	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.31000	97.40442		9.31000	97.33219			0.00	0	1,530,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.33000	102.61332		7.33000	102.55312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.03000	220.50172		2.03000	279.37954			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.84000	126.53209		1.84000	129.35793			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000	131.05731		2.00000	133.69191			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00642		100.00000	0.00637			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	85.93406		100.00000	85.34681			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05000	102.17213		11.05000	102.08339			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55474			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.26071		100.00000	9.19357			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.59275			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.13154			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.19814		100.00000	54.79795			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51673			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.35202		11.00000	69.29256			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.32681		100.00000	35.07069			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	100.67021			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73276			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64230			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66116			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66946			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79863			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.80867			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.80867			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78859			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.39108			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48744			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64987			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.66849			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.67597			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.66091			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62722			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.00500	104.59282		9.00500	104.51691			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.76255			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.38565			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	89.52917			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.76677			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.78063			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.64221			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.60194			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02486			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.60147			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.19644			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90058			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71367			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.64449			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.58778			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63112			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60466			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		100.84399		10.23000	100.76201			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.59095			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	117.84642			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.19500		105.28909		9.19500	105.21111			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62878			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.00462		1.75000	117.14032			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.58337			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60929			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62792			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59066			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73038			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34844			0.00	0	200,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07375			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.58394			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.53565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.62420		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.61550		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.64741		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.65721		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80954		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.01744		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.65955		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.65955		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68740		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.61302		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69670		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.36363		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68740		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.50716		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.67239		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.65768		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	134.19153		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	135.15102		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.57573		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.57050		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.09795		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.58469		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.61190		0.00		0	665,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.60929		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57648			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.57573			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.63544			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90106			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.70230			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.71843			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.17494			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.83275			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.43720		100.00000	24.25408			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.86955		100.00000	13.76899			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.07355			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.94202			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.93599			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.92797			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.93882			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76500		98.91233		7.76500	98.85047			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.92150			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.90878			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.71500		100.38642		8.71500	100.31663			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.21000		113.48796		9.21000	119.22502			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02000		104.46628		7.02000	104.40754			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.87000		105.95209		8.87000	105.87591			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.43679		100.00000	11.36061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond	9.54500	107.50441		9.54500	107.42138			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.54000	166.82785		2.54000	169.53137			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89598			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81532			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47566			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.51119			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	100.57998			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29461			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53856			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	100.60465			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58657			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28499			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.93000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03015			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	86.74257			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000	134.06894		2.41000	240.45364			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	112.47555			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	112.90877			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.19674			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	109.36722			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	88.34041			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.45635			0.00	1,068,000,000	267,000,000.00
ASN037	On 07/12/2033	Spot Bond	2.42500		168.22489		2.42500	213.13702			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	100.73674			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.49294			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08099			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	100.00000		8.78036		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		34.42827		100.00000	34.19894			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.08741		100.00000	16.96352			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.18595		100.00000	17.06135			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.74249		100.00000	16.62110			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.02023		100.00000	28.74004			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.72245		100.00000	40.42721			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.82213		100.00000	16.70017			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		27.78790		100.00000	27.55635			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		38.85085		100.00000	38.52711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72239			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53090			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37391			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.76500	103.52262		8.76500	103.44985			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63522			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.76912			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.99614			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.14944			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.06500	105.69640		9.06500	105.61921			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.88000	102.64268		6.88000	102.58641			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	51.83161		100.00000	51.45171			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond		9.31500	100.56837		9.31500	100.49375			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.79500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.58000	103.42919		8.58000	103.35799			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.84006	101.81254		10.84006	101.53561			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87982	100.73230		10.87982	100.70151			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.90015	100.72104		10.90015	100.70216			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.50703			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92253	100.90667		10.92253	100.69364			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.64352	100.95188		11.64352	100.85432			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51845			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51845			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.09006	100.54208		11.09006	100.45910			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.02368	101.34714		11.02368	100.78030			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87982	100.73230		10.87982	100.70151			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.94880	101.26971		10.94880	100.92418			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.13680	98.05851		10.13680	100.67180			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49339			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48145			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48145			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.51893	104.52083		8.51893	102.79344			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.35500	100.09417		11.35500	100.00184			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46805			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.28000	78.33503		11.28000	98.23839			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45018			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.82262		9.28000	100.42938			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47475			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.06500	74.79891		11.06500	100.76811			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46135			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.47252			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.47252			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48395			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48395			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.45687			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46836			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.48405			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38175			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.39406			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84006	101.95795		13.84006	101.66175			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09625	101.21986		15.09625	101.09388			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.95475	101.18064		13.95475	100.93021			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.61679			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63883			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53934			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.80785		100.00000	30.63283			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.62945		100.00000	19.48558			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.86500		100.00000	17.73407			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.02778		100.00000	10.94696			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.04867		100.00000	10.96857			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.33312		100.00000	13.23539			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.55292		100.00000	11.46824			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92783			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.18640			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19714			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.32689		100.00000	8.26651			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.32689		100.00000	8.26651			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.93000	104.40099		1.93000	181.17900			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.73000	96.31279		7.73000	167.18080			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.73000	97.55810		7.73000	167.46562			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.11500	100.08320		8.11500	100.01784			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		7.66500	99.04138		7.66500	98.98067			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64206			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92299			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51883			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91598			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91059			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89524			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	40.85857		100.00000	40.55579			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	101.61308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64462			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65513			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.78127			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.94940			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.57244		100.00000	25.38293			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.57244		100.00000	25.38293			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	100.69224			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70523			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.08000	102.09359		8.08000	102.02768			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74415			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81317			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.88502		100.00000	22.71910			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.88502		100.00000	22.71910			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	102.57021			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.75500	105.00148		10.75500	104.72815			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.85818			0.00	812,000,000	203,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.64500	99.47721		10.64500	99.76414			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.48808			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	67.86331		100.00000	67.47778			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.96634			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01443			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.37500	71.09519		8.37500	104.27707			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.63469			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	100.00000	80.93126		100.00000	80.39648		2,400,000,000,000,000.00	24,000,000,000	24,000,000,000.00	
BIDC46	On 13/10/2015	Spot Bond	100.00000	77.78195		100.00000	77.12277		7,200,000,000,000,000.00	72,000,000,000	51,300,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.97499			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.12621			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96176			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.00908			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09502			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.45213			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.04546			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66478			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	87.45336		100.00000	86.84036			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.75053			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.74327			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.44473			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.82738			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.33266			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94781			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91271			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87773			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.66827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.45890			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.40688			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.03930			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.33813			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.28477			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.02140			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.58081			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.76206			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.59914			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond		100.00000	80.93126		100.00000	80.39648			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	37.76912		100.00000	37.49230			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46156			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.47844			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64221			0.00	400,000,000	100,000,000.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.24130			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.28000	113.31629		9.28000	113.23114			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	106.91341			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.83000	106.43706		8.83000	106.36087			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.26500	98.80246		12.26500	98.70663			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.15931			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.56500	99.46106		12.56500	99.36067			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28196			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13000	104.55075		9.13000	104.47343			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.18106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	12.56500	96.75088	12.56500	96.65321			0.00		0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.97591			0.00		0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	94.36616			0.00		0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.26759			0.00		0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.11500	97.60546	10.11500	97.52567			0.00		0	0.00	
CCT01	On 23/06/2023	Spot Bond	9.58000	120.72960	9.58000	120.63652			0.00		0	0.00	
CCT02	On 12/06/2024	Spot Bond	9.86000	114.50548	9.86000	114.41468			0.00		0	1,000,000,000.00	
CCT03	On 15/03/2025	Spot Bond	9.56000	111.16936	9.56000	111.08477			0.00		0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22184			0.00		0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.48000	101.22821	11.48000	101.13612			0.00		0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.61096			0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.68856			0.00		0	0.00	
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41050	10.00000	108.32560			0.00		0	0.00	
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29431			0.00		0	0.00	
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.65557			0.00		0	0.00	
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.82208			0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.79009			0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.12198			0.00		0	0.00	
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41596			0.00		0	0.00	
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.43162			0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.44998			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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	102.07698	0.00000	102.07698			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	102.05575	0.00000	102.05575			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	102.16790	0.00000	102.16790			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	100.64233	0.00000	100.64233			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	100.00000	101.18157	0.00000	101.18157			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.01426	103.01426	102.93009	10.11000	102.93009			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	100.00000	100.21400	0.00000	100.21400			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.17026	121.17026	121.16459	2.76000	121.16459			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	100.00000	107.20244	0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.43772	118.43772	121.05538	3.14000	121.05538			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.12669	101.12669	101.06006	8.25000	101.06006			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000	129.33152	129.33152	123.45816	2.70000	123.45816			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.29865	126.29865	120.56594	2.40000	120.56594			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	100.89363	0.00000	100.89363			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.27000	100.41268	100.41268	100.34600	8.27000	100.34600			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	99.93463	0.00000	99.93463			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	99.93903	0.00000	99.93903			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.32000	100.44959	100.44959	100.38213	8.32000	100.38213			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.32000	100.44959	100.44959	100.38213	8.32000	100.38213			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.37000	103.59523	103.59523	103.52524	8.37000	103.52524			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	100.65742	0.00000	100.65742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72225			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.25687			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.15452			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.39805		9.35000	101.32129			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.39805		9.35000	101.32129			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28637			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94566			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37625			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37625			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37625			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85899			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.99500		102.77285		8.99500	102.69915			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.36593			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74418			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92121			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.91765			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97168			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.11924			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.27535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12887				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35535				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73752				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.59241				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48953				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58319				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.78071				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.44286				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74600				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54972				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.62999				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100	10.00000	108.32600				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28264				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54381				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33881				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.70040				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30680				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44469				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43620				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.70976				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.87052				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.60819				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.94036				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.50818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.05582			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	135.46074			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.43984			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.41000	99.64410		10.41000	99.56034			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.93000	96.32367		10.93000	96.24013			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41715			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.69631			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.40739			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84474			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.79838			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	99.76907		8.80500	104.07993			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61302			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77405			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	131.44425			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65173			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.69482			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.67256			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92827			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	81.91882			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73288			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41715			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	118.63424			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	118.80893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.78954		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.80364		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41954		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92265		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.76275		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.58945		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.67403		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.77232		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.43725		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40762		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.67554		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.99043		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.72452		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84570		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.55931		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.59000	107.97762	9.59000	106.45802		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62376		0.00		1,000,000,000	500,000,000.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	104.27079		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.73000	109.64880	11.73000	107.76702		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.92642		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.76000	107.52218	11.76000	107.42040		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	107.97135	10.02000	107.88390		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.92642		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.74274				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	103.05468				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.61430				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.62713				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.62727				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43477				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.11500		104.25629	9.11500	104.18057				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.51512				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.67626				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		100.75612	10.57000	100.67156				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.90613	11.00000	100.81808				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.92521				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.68740				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.90276				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.52000		103.90364	11.52000	103.80881				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.75264				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.62702				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	99.73983				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.66871				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.33961				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57811				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.58319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.33400		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.61674		0.00		0	0.00	
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87480		0.00		0	0.00	
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.69271		0.00		0	0.00	
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.51614		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.84783	7.01000	41.43837		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	175.52261		0.00		0	0.00	
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN81	On 18/04/2028	Spot Bond	8.11500	100.08320	8.11500	148.78343		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.73000	37.92405	7.73000	167.18080		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.73000	38.36654	7.73000	167.46562		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.43891		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.40846		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16187		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16187		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66493		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.62269		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63105		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15911		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62420		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84474		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.56901		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.61216		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.60838		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.61211			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.21909			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.04408			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.45000		105.61834		8.45000	103.95830			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.48000		104.74720		8.48000	104.67553			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.75500		118.06560		9.75500	117.97296			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.34000		106.02840		7.34000	105.96543			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.32500		107.31414		9.32500	107.23444			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.37000		108.56873		9.37000	108.48682			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.74000		96.98175		9.74000	96.90617			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.46000		98.64078		10.46000	98.55837			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.46000		96.45893		10.46000	96.37791			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.06173			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.67657			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.01601		100.00000	9.94339			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.05647			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.53043			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.34811			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.03073			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00414			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.10877			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.07017		100.00000	9.99716			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.17469		100.00000	12.08643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.09000	102.67089		11.09000	102.68995			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.34475		100.00000	14.24075			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.07237		100.00000	6.02834			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.08378		100.00000	14.97442			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.54074			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85500	98.23212		7.85500	98.17045			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06646			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.98716			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87160			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.83456		100.00000	65.34123			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82128			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.18033			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42363			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.49016			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80217			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.97383			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69854			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	53.29214			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30813			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.31500	106.42505		8.31500	106.35362			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.12000	113.74741		7.12000	113.68184			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.19500	106.75680		8.19500	106.68576			86,867,000,000.00	10,600,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	8.94000	107.30668		8.94000	107.22894			25,736,472,000.00	2,878,800	1,056,746,100.00
DV24	On 18/02/2024	Spot Bond	9.00000	105.75239		9.00000	105.67527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond		9.09500	109.49777		9.09500	109.41709			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45388			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33628			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.59469			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06192			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65986			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.66952			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19118			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39756			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.96701			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.73000	127.52609		7.73000	127.44596			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.74709			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond		2.16000	101.93027		2.16000	101.93050			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.26695		1.20000	134.71492			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond		1.99000	125.30011		1.99000	125.30215			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		1.97000	113.11687		1.97000	113.11890			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		1.95000	113.30568		1.95000	113.30790			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.01000	105.38699		2.01000	105.38863			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.14000	102.21033		2.14000	102.21073			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.16500	108.09497		9.16500	108.01473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.06500	108.57285		9.06500	108.49441			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.51000	107.85425		9.51000	107.77124			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.73000	99.70381		9.73000	101.34823			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.87000	106.08532		9.87000	103.76432			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20441			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.26795			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73891			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.49662			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43929			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36307			0.00	0	10,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.90652			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.95110			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03778			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.06711			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	89.51399		100.00000	88.87461			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91000	104.21713		10.91000	104.12573			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45622			0.00	3,600,000,000	3,600,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90788			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.96012			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64500	97.74955		9.64500	97.67411			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.02683			0.00	0	1,597,800,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.16738			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.29236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37255			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17202			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.21990			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16244			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20235			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.18015			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16409			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		101.31033		7.00000	101.25351			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.68000		104.13660		7.68000	104.07194			120,607,488,000.00	15,704,100	16,029,532,600.00
ES23	On 25/01/2023	Spot Bond	8.24500		112.24243		8.24500	112.16730			10,725,096,000.00	1,300,800	51,902,540,300.00
ES26	On 02/04/2026	Spot Bond	8.53500		95.56668		8.53500	95.50123			257,549,599,500.00	30,175,700	16,524,789,900.00
ES33	On 15/09/2033	Spot Bond	9.29500		85.03723		9.20000	85.70964			9,685,450,417,500.00	1,042,006,500	46,317,285,600.00
ES42	On 25/04/2042	Spot Bond	9.21500		92.80741		9.21500	92.73853			0.00	0	14,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.22593			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.26459			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11236			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.46972			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.14082			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.03640			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68369			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.13684			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.47144		100.00000	12.37799			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.13810		100.00000	12.04714			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.67483			0.00	400,000,000	100,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.51645			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.75263			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.80443			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.16500	100.74702		9.16500	100.67264			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71803			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71795			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.80646			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.03485			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.05907			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.07651			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.81500	105.03229		9.81500	104.55047			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.10882			0.00	560,000,000	140,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.94500	110.11591		9.94500	110.02786			0.00	0	2,495,789,200.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32336			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000	132.79895		2.00000	133.69191			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.06000	129.09817		2.06000	278.79103			0.00	0	310,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.17500	106.56408		2.17500	113.27692			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.27000	103.82493		2.27000	163.37044			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	122.85873		2.05000	224.66020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.16000	103.73824	7.16000	103.67895				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.67100	66.04004	7.67100	65.42672				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42300	42.41870	9.42300	41.51281				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.10466	9.66000	40.16919				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.25697				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74041				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64237				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70424				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68740				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	100.65544				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74338				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	100.67626				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	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	100.71856				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88323			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85747			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.45509	100.09221	22.29216			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.61451			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.03423			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82300			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.12320			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.68906			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	100.69663			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.63704			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.64280			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.83905			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.63164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	62.19886	13.22500	62.13292					0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.59588					0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.59662					0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.88345					0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.62345					0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.40500	98.33961	3.40500	101.73046					0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.65025					0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.65025					0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.20994					0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41715					0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.62762					0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.61302					0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.59886					0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.83151					0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.70002					0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.40624					0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.81252					0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.02692					0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.80217					0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.63685					0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.81856					0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.59215					0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.64280					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.64280			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64467			0.00	1,600,000,000	800,000,000.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31643			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33345			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43433			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18139			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.67849			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.16159			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41594			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14085			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14122			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.60154			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.79074		8.75000	101.71652			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63090			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.18943		100.00000	10.11556			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.34095		100.00000	9.27323			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	95.25947			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	10.91265		100.00000	10.83353			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.43223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000	24.87551	100.00000	24.69117				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.48781				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.64359	100.00000	9.57367				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	18.64382	100.00000	18.50411				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.48777				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	18.61097	100.00000	18.47151				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.48412				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.40922				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.60788				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.50956				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.81000	127.21278	2.81000	127.20630				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.35809				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.34011				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.34011				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.25023				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.55721				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77037				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.64897				0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.46413				0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.24152				0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.18734				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.69129				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68755				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88751				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.80519			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		116.54660		3.34000	123.15700			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.69961			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70639			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		107.65232		3.39000	122.78265			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		105.40810		3.37000	122.93223			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.16000		100.97706		3.16000	126.43458			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.23000		102.05781		3.23000	135.51601			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.02532			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61210			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69512			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.80653			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77796			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65991			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65917			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62300			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.04657		100.00000	10.96648			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		36.99290		100.00000	36.72470			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		84.84176		100.00000	84.26721			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.85928		100.00000	20.70806			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.26071		100.00000	9.19357			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.89082		100.00000	10.81101			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.68752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89721			0.00	0	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.07425			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.69776			0.00	1,000,000,000	2,500,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.22323			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.08384			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.35621			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.90800	85.30475		1.90800	109.08854			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.26000	106.22001		2.26000	139.05811			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.92571			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	99.91463		10.38000	102.41992			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	99.91463		10.38000	102.41992			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	101.93713			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.40000	103.24842		2.40000	112.09302			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.36000	213.25123		2.36000	215.08165			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.37000	112.68773		2.37000	112.68604			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.39000	212.35244		2.39000	214.18144			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.06601			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.26000	112.43397		2.26000	112.43330			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.46000	110.92066		2.46000	110.91817			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39303			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	46.83100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.28567			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.56500	108.90096		2.56500	108.89757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.51000		116.69711		2.51000	210.62647			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.56000		115.00537		2.56000	209.16663			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.19000		99.04043		2.19000	99.04042			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.59000		164.40673		2.59000	208.29669			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.84000		90.69531		2.84000	103.81205			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.20651			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.90000		96.78673		2.90000	152.50151			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	2.25000		100.01393		2.25000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.18000		128.01623		2.18000	276.45183			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.07000		129.00759		2.07000	278.59518			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.79000		122.68258		2.79000	264.92062			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.33660		2.47000	129.88396			0.00	0	600,000,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.71852			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		133.68987		2.00000	129.60405			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93733			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21860			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.56848			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.24000		112.64433		2.24000	112.64386			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.40821		104.97509	23.23100			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.31505		101.07593	27.11511			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.19316		100.44759	20.04617			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.75831		100.76967	25.57029			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	1.88000	123.59248		1.88000	123.59571			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.12000	99.38010		2.12000	113.82659			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.79299			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.15000	99.11825		2.15000	113.52641			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.17479			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000	127.21194		2.27000	348.06130			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.42357			0.00	400,000,000	100,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.06865			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.46000	101.47762		7.46000	101.41705			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96000	101.97841		7.96000	101.91353			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.13500	106.32412		8.13500	106.25465			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.64500	105.18401		8.64500	105.11025			37,173,500,000.00	4,300,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.87500	99.91456		8.87500	99.84347			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54000	91.31118		9.54000	91.24184			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50000	111.62358		9.50000	111.53822			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.85000	97.95941		9.85000	98.03393			197,000,000,000.00	20,000,000	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.17000	98.21341		10.17000	98.84001			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.28500	95.42238		10.28500	95.34311			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.72000	83.46058		9.72000	83.39567			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.54788			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55545			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.57432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.60455			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62721			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.72523			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.04923			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.09485			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.95025			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.13597			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.18165			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.21970			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.38702			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	59.36270		100.00000	58.91787			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.95941		100.00000	9.88478			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.67091		100.00000	1.65839			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.28033		100.00000	0.27823			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	9.26071		100.00000	9.19357			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.55369		100.00000	1.54243			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.26067		100.00000	0.25878			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.17249					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.08000	100.94598	9.08000	100.87253					0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	100.00000	15.54158	100.00000	100.00000					0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	100.00000	9.04823	100.00000	100.00000					0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	100.00000	9.14854	100.00000	100.00000					0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	100.00000	9.80056	100.00000	100.00000					0.00	0	0.00
GH31C	On 25/05/2020	Spot Bond	100.00000	10.12310	100.00000	100.00000					0.00	0	0.00
GH31D	On 25/05/2020	Spot Bond	100.00000	10.62730	100.00000	100.00000					0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26049					0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.84017	100.00000	9.76882					0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.07563	100.00000	16.95184					0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.11820	100.00000	12.03034					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	101.62724					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.69130					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.77082					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.88123					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	101.80526					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03803			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47586			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.77937			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.16951			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50278			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.40801			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.89709			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.59554			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.31026		100.00000	10.23300			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05459			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.73675			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.54135			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.55952			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26049			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42529			0.00	400,000,000	100,000,000.00
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	99.94079			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.20511	100.40127		7.20511	101.11518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.93797			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20583	100.24420		8.20583	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.93435			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65633	100.24533		8.65633	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	99.92994			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.04465			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48554			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.96000	103.20676		8.96000	103.13181			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.37183			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.28822			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.98500	109.59091		7.98500	109.51983			99,014,000,000.00	12,400,000	6,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93000	130.28274		1.93000	281.35210			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000	133.26408		1.93000	287.79046			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18500	102.57554		9.18500	102.49924			27,555,000,000.00	3,000,000	2,245,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.22500	102.22051		9.22500	102.14415			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	34.48027		100.00000	34.23029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		83.21007	100.00000	82.65161				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.94072	100.00000	37.66264				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.31496	100.00000	24.13276				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.41100	10.00000	108.32600				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.51000		120.12062	1.51000	120.12731				26,902,948,522,000.00	17,816,522,200	60,735,351,100.00
I2038	On 31/01/2038	Spot Bond	1.61000		129.03032	1.64000	128.33977				28,162,764,000.00	17,492,400	37,241,896,200.00
I2046	On 31/03/2046	Spot Bond	1.68000		129.39180	1.68000	129.39739				3,208,974,048,000.00	1,910,103,600	00,470,011,800.00
I2050	On 31/12/2050	Spot Bond	1.72000		139.03333	1.72000	139.03867				233,345,176,000.00	135,665,800	33,713,120,700.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.60537				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.87000		102.31776	7.87000	102.25340				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.83000		106.47422	7.83000	106.40758				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.69000		102.09713	7.69000	102.03331				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.51062				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.00000		100.17197	2.00000	128.99894				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		104.88033	2.07000	133.11678				0.00	0	387,600,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.94764				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.95000		102.53028	7.95000	102.46478				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.72895				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.46607				0.00	1,000,000,000	700,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.27101				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.41100	10.00000	108.32600				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.49500		101.08535	8.49500	101.01605				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.86500		95.74409	8.86500	95.67529				16,843,500,000.00	1,900,000	2,340,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.61679			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.62000		97.06771		8.62000	97.00058			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.91500		102.67808		8.91500	102.60388			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34787			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.48030			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.78708		7.90000	100.72238			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.27500		101.28381		8.27500	101.21577			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.63155			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.21678			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.60000		103.06987		7.60000	103.00618			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.23500		104.70355		8.23500	104.63355			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.22000		107.89083		9.22000	107.81026			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.34041			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.87396			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.53767			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.56973			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.60164			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74387			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.80000		126.96097		2.80000	127.28416			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00856		100.00000	0.00850			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.98238			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.90690			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.46500		99.41397		8.46500	99.34606			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.05570			0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.09093			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.46000	104.42055		9.46000	104.34059			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	99.98630		5.00000	99.97261			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	99.98630		5.00000	99.97261			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.08357		5.00000	101.04221			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.01350		5.00000	99.97287			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.39900		4.00000	100.36659			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	100.03247		4.00000	100.00000			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	41.23262		100.00000	40.93040			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	41.07021		100.00000	40.76919			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	41.07021		100.00000	40.76919			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	103.59343		9.20000	103.51708			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.39696			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.97814		100.00000	7.92030			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.57820			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	15.71843		100.00000	15.60064			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	84.84176		100.00000	84.26721			0.00	0	0.00
IN269U		On 25/07/2017	Spot Bond	100.00000	16.57052		100.00000	16.44772			0.00	0	0.00
IN272U		On 10/11/2017	Spot Bond	100.00000	17.90205		100.00000	17.76791			0.00	0	0.00
IN276U		On 30/06/2021	Spot Bond	100.00000	1.42529		100.00000	1.41713			0.00	0	0.00
IN277U		On 30/06/2021	Spot Bond	100.00000	8.74937		100.00000	8.68524			0.00	0	0.00
IN281U		On 28/11/2019	Spot Bond	100.00000	9.91808		100.00000	9.84377			0.00	0	0.00
IN286U		On 15/07/2019	Spot Bond	100.00000	9.62691		100.00000	9.55635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN290U	On 31/12/2016	Spot Bond	100.00000		28.22333	100.00000	28.01647				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		76.04167	100.00000	75.56936				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		75.10288	100.00000	74.64213				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		93.66494	100.00000	91.48668				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		93.67644	100.00000	91.49792				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.30000		99.98274	6.30000	99.87932				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.74176	6.30000	99.63884				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.62171	6.30000	99.51904				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.37273	6.40000	99.26895				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.23440	6.40000	99.13091				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.13091	6.40000	99.02763				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.49757	6.55000	98.39323				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.43877				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.84006		101.46919	10.84006	101.24425				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84006		100.70739	10.84006	100.59892				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.60153				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.59047				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.29755	6.50000	100.24498				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66883				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.40197				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.64609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07634			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57393			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.73041			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.29084			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03617			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.32993			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.18598			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	67.59259		100.00000	67.21915			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	106.64438			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.81978			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	81.11111		100.00000	80.57395		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08370			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08477			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.38000	100.91720		8.38000	100.84932			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.34102			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.34625			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03730			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03943			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond		100.00000	17.06297		100.00000	8.72502			0.00	0	10,000,000,000.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC06	On 15/07/2015	Spot Bond	100.00000	80.93126		100.00000	80.39648			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.21500	104.60347		9.21500	104.52540			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78934			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52000	103.32167		8.52000	103.25142			46,041,228,000,000.00	5,403,900,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21135			0.00	800,000,000	200,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.15137			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.44651			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61208			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23000	103.79803		8.23000	103.72885			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.08852			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.02786			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.35000	96.98427		3.35000	126.36088			0.00	0	514,300,000.00
IV019	On 31/03/2028	Spot Bond	3.45000	143.70446		3.45000	148.33374			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.35672			0.00	652,320,000	326,160,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.09413			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	102.14095			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.85568			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.49534			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.51000	99.94597		3.51000	107.46925			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.51000	99.86265		3.51000	106.45013			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.92438			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.49381			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.03500	109.08932		10.03500	115.84422			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.95905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.55000	142.16744		3.55000	142.15207			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000	99.94825		6.30000	99.84490			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.70743		6.30000	99.60458			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.45938		6.40000	99.35541			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.33811		6.40000	99.23440			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.11368			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.09646		6.40000	98.99325			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.58470		6.55000	98.48017			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	101.92812			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.80533			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20196			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.09038			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.18400			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.95976			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08379			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08433			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08540			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94119			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64434			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.61916			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22428			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.96122			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.95170			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.22031			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.86735			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.47384			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.57608			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38412			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.39380			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39380			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.83500		103.96782		8.83500	103.89337			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.38006		100.00000	14.28375			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.94883		100.00000	9.87591			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.88500		104.39307		8.88500	104.31789			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67615			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.22434			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.63160			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.78033			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.87295			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.88861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047		On 27/10/2015	Spot Bond	7.03000	100.08429	7.03000	103.76022			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.56342			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.16964			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98735			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.61396			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.34732			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.45083			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92045			0.00	0	0.00
IVC055		On 26/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.49347			0.00	0	0.00
JAS01		On 31/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.98080			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.68265			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.84929			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	59.21405	100.00000	58.77034			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.38154			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76046			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.78790			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.92898			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	62.43271	100.00000	61.97005			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.07670			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.91498			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.11000	141.54663	8.11000	141.45340			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.49186			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.57773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99132			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54729			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	102.06893			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.86500	102.89134		9.86500	102.80927			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	101.42444		9.71000	101.34477			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56695			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.61000	99.44212		8.61000	99.37267			96,432,000,000.00	11,200,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.68000	97.68879		8.68000	97.62077			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.53500	100.10473		9.53500	100.02748			14,302,500,000.00	1,500,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.85550			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06706			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.55000	105.06780		8.55000	104.99532			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16108			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.51963			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19684			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.25562			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.34627			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.20163			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60755			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87809			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.58289			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.07728			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.55474			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.81825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.82426			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45011			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.44195			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.11061			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42768			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92866			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.24707			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.09230			0.00	400,000,000	100,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30382			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.29407			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.32336			0.00	0	500,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.74144			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07607			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.08154			0.00	600,000,000	200,000,000.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	54.93102		100.00000	54.53277			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.07393		100.00000	19.92680			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.97284		100.00000	16.84707			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.05238		100.00000	16.92602			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	18.10745		100.00000	17.97176			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	24.49854		100.00000	24.31496			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.49500	101.89200		8.49500	101.82255			9,344,500,000.00	1,100,000	540,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.51500	101.41450		8.51500	101.34520			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.44747			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20255			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.15351			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	102.24798			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76500	101.46357		7.76500	101.40024			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.48500	105.35879		8.48500	105.28626			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.14000	107.16924		9.14000	107.08989			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55165			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57055			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.21500	104.40402		9.21500	104.49943			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20000	101.29281		7.20000	101.23459			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04850			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.69000	103.56644		8.69000	103.49385			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.65005			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.01500	108.10892		9.01500	105.56645			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	101.06559			0.00	600,000,000	150,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	23.16424		100.00000	22.99630			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07142			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.39000	103.45199		8.39000	103.38194			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.15000	102.98539		7.15000	102.92589			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.38000	106.18489		8.38000	106.11267			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.52407		100.89771	7.46723			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.62020		100.61875	7.56279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	96.78745			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.32243			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.43681			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.08559		100.00000	1.07746			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.08559		100.00000	1.07746			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.58500	101.67269		8.58500	101.60189			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.71219		7.66500	100.64942			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.73500	104.31411		8.73500	104.24023			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.46500	104.99052		8.46500	104.91958			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.92000	105.73990		8.92000	105.66471			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02886			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.82500	105.10100		8.82500	105.04202			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05093			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.06500	100.25307		9.06500	100.16363			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.14536			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.71000	100.03695		9.71000	99.95837			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.04256			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40685			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18767			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.46038			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.29881			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.29752			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.33239			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	101.33410			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.42810			0.00	0	10,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.02000	102.36132		7.02000	102.30393			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28214			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.51500	111.62124		8.51500	111.54538			27,248,000,000.00	3,200,000	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.28500	39.36440		10.28500	39.33274			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95000	99.98096		6.95000	99.96193			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94400			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.93654			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.48000	102.34984		7.48000	102.28859			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51032			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00969			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.80529			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95949			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	99.77992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.67627				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.24217				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.28391				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.31907				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.59510				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.56487				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.84300				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54632				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53314				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.53276				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.54154				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.61302				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.45500	109.47810	9.45500	107.95150				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.60929				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.49000	108.22199	9.49000	106.92186				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.61302				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.55183				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55203				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.61899				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.62643				0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93915				0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.17029				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.14000	102.26917	7.14000	102.21090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.97270				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.80928				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.69500	106.62667	9.69500	104.94651				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	101.70729				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.06830				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.02375				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18352				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.96162	9.44500	122.86763				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35098				0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100	10.00000	108.32600				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	169.74671	2.08000	169.74839				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.37000	97.69262	2.37000	141.08296				0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	182.96589	3.45000	182.94025				0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.76000	107.29065	2.76000	107.27607				0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.04000	149.51381	3.04000	140.10856				0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.95000	151.52043	2.95000	191.96110				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.26500	106.75309	8.26500	106.68147				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.89500	107.91346	8.89500	107.83349				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.07593				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.05177				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.01827				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.05435				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.03273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond		9.09500	107.91498		9.09500	109.59546			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05441			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.07598			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.06157			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.29500	107.91670		9.29500	107.83317			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.10490			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.09040			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.09761			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.36388			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27616			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.11923			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.24000	117.03660		8.24000	116.95875			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.91500	117.67676		8.91500	123.69758			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.97500	175.12299		1.97500	175.12621			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.71000	123.68270		9.71000	123.58609			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.06587			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.96856			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56093			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.82306			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.02864			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.18808			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.38074			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.07773		100.00000	17.94226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	81.55448	100.00000	65.98899				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04000	100.77386	7.04000	100.71642				10,560,000,000.00	1,500,000	501,500,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.08444				0.00	800,000,000	200,000,000.00
OML03	On 27/11/2024	Spot Bond	9.41500	102.66723	9.41500	102.99898				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.67397				0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.54500	102.19113	9.54500	101.58302				0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.10000	102.38398	10.10000	101.87334				0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.71000	102.73710	10.71000	102.31949				0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	39.94581	100.00000	39.64647				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.50000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.19085				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100	10.00000	108.32600				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000	0.00000	103.23642				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91055				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.84744				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49583				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.50127				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.73419				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.11500	105.44576	9.11500	106.35981				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.57636				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.62007				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.63973				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.68344				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.87134				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.91503			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.73949			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.53000		45.44263		7.53000	45.41495			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05000		104.19397		6.05000	104.14342		2,117,554,733,140,000.00	50,009,046,800	69,436,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.27000		97.52068		6.27000	97.47169			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.37000		110.72539		6.37000	110.66880		119,627,808,846,000.00	18,779,875,800	13,590,887,800.00	
R159P	On 15/09/2016	Spot Bond	6.20000		91.79480		6.20000	91.74912			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.78000		124.05389		7.71000	124.58166		1,269,535,710,980,000.00	48,526,441,000	90,631,051,000.00	
R187P	On 21/12/2026	Spot Bond	7.45000		42.58630		7.45000	42.56064			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.37000		39.97127		7.37000	39.94743			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.50000		290.01070		1.57000	288.59338		3,325,593,300,000.00	2,217,062,200	26,176,100,000.00	
R202	On 07/12/2033	Spot Bond	1.56000		240.87005		1.56000	240.88263		2,355,031,848,000.00	1,509,635,800	82,606,167,900.00	
R2023	On 28/02/2023	Spot Bond	7.56500		102.14105		7.52000	102.34478		1,019,584,709,686,000.00	34,776,564,400	21,699,370,000.00	
R203	On 15/09/2017	Spot Bond	6.88000		103.78256		6.83000	103.83689		1,126,278,109,568,000.00	63,703,213,600	44,882,862,500.00	
R2030	On 31/01/2030	Spot Bond	8.09000		100.95837		8.09000	100.89203		1,560,000,329,831,000.00	92,830,695,900	26,233,305,300.00	
R2032	On 31/03/2032	Spot Bond	8.19500		100.94185		8.19500	100.87543		561,747,639,365,000.00	68,547,607,000	90,333,225,400.00	
R2037	On 31/01/2037	Spot Bond	8.29000		103.93515		8.29000	103.86520		2,382,861,905,372,000.00	87,438,106,800	17,338,841,600.00	
R204	On 21/12/2018	Spot Bond	7.12000		105.42062		7.06500	105.53843		1,528,625,215,224,000.00	14,694,552,700	13,349,210,000.00	
R2044	On 31/01/2044	Spot Bond	8.34500		106.27934		8.34500	106.20736		297,268,407,272,000.00	35,622,337,600	38,105,430,200.00	
R2048	On 28/02/2048	Spot Bond	8.32000		106.00829		8.32000	105.93787		1,694,056,520,832,000.00	03,612,562,600	60,829,319,200.00	
R207	On 15/01/2020	Spot Bond	7.26000		101.84702		7.21500	101.96506		1,541,829,517,668,000.00	12,373,211,800	60,090,160,000.00	
R208	On 31/03/2021	Spot Bond	7.36000		97.46786		7.31500	97.62045		1,389,383,823,360,000.00	88,774,976,000	34,347,195,800.00	
R209	On 31/03/2036	Spot Bond	8.33000		79.88434		8.23500	80.62412		2,345,522,944,555,000.00	81,575,383,500	11,857,925,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.55000	176.88702		1.55000	176.89653			558,169,260,000.00	360,109,200	37,581,700,000.00
R211	On 31/01/2017	Spot Bond	1.15000	130.90984		1.30000	130.57913			1,288,987,390,000.00	1,120,858,600	37,289,559,300.00
R212	On 31/01/2022	Spot Bond	1.45000	138.30207		1.50000	137.88316			317,757,350,000.00	219,143,000	64,032,300,000.00
R213	On 28/02/2031	Spot Bond	8.23000	90.16916		8.14500	90.80182			1,487,614,833,474,000.00	80,755,143,800	85,288,650,000.00
R214	On 28/02/2041	Spot Bond	8.27000	82.11718		8.27000	82.06295			2,867,773,147,147,000.00	46,768,216,100	00,445,743,900.00
R228C	On 15/09/2015	Spot Bond	6.27000	97.52068		6.27000	97.47169			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.19000	94.64872		6.19000	94.60170			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.20000	91.79480		6.20000	91.74912			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.34000	98.93454		6.34000	98.88356			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.21000	95.98346		6.21000	95.93510			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.19000	93.11406		6.19000	93.06729			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.25000	90.23096		6.25000	90.18520			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.80500	86.48200		6.80500	86.43431			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.85500	83.52836		6.85500	83.48197			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.07000	80.23009		7.07000	80.18416			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.05000	77.54575		7.05000	77.50149			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.03000	74.96572		7.03000	74.92304			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.02000	72.45283		7.02000	72.41164			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.17500	69.45634		7.17500	69.41600			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.15500	67.12434		7.15500	67.08546			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.23500	64.49785		7.23500	64.46008			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.20500	62.36644		7.20500	62.33006			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.17500	60.32294		7.17500	60.28790			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.14500	58.36331		7.14500	58.32955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	7.10500	56.52831	7.10500	56.49579				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.06500	54.77218	7.06500	54.74085				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.65000	50.23561	7.65000	50.20454				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.61000	48.56551	7.61000	48.53562				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.57000	46.96905	7.57000	46.94030				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.53000	45.44263	7.53000	45.41495				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.49000	43.98279	7.49000	43.95614				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.45000	42.58630	7.45000	42.56064				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.41000	41.25010	7.41000	41.22537				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.37000	39.97127	7.37000	39.94743				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.74719				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.41267				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.29700				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.20774				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.91319				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.85536	100.00000	23.67661				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.61165	100.00000	16.48855				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.69135	100.00000	30.46883				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	65.66971	100.00000	65.17761				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.30730	100.00000	30.08757				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.34821	100.00000	17.21965				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.26845	100.00000	21.09889				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.29427	100.00000	8.93554				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.17114	100.00000	16.04222				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.10157	100.00000	12.99712				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.35277	100.00000	9.27821				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.78939				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78554				0.00	0	275,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.04199				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.09519				0.00	600,000,000	150,000,000.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.74560				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.98719				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.88493				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.46849				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46778				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.49786	100.00000	17.37101				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.27476	100.00000	12.18576				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.16978	100.00000	10.09605				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.39729	100.00000	9.32915				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.31778				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.95269				0.00	1,000,000,000	1,000,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.52755				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82126				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.06400				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.96035				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.84802				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.28387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.94147			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.83641			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	84.55720			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.43852			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.41341			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.63886			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.34593			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.88168			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.48170		12.35000	104.37799			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.10327		100.00000	15.98260			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08532			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.22991		100.00000	6.18425			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.82939		100.00000	33.58145			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		62.41532		100.00000	61.94761			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		15.05481		100.00000	14.99954			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.34090		100.00000	33.09106			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.83002			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	80.24982			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.61500		106.22181		8.61500	106.14800			12,061,000,000.00	1,400,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.97000		106.60090		8.97000	106.52383			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.40500		92.18632		9.40500	109.96166			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.03556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.57000	109.17343		7.57000	109.10623			75,700,000,000,000.00	10,000,000,000	6,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.11555			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.97000	105.27391		8.97000	105.19780			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.69404			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.88013			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	103.17987			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	96.08464			0.00	1,000,000,000	1,010,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.85033			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.21472			0.00	640,000,000	160,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	102.04234			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95000	104.14079		6.95000	104.08172			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.56500	99.79990		8.56500	99.73132			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54000	103.58314		7.54000	103.52089			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.41225		7.96000	103.34675			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30000	103.68104		7.30000	103.62066			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23000	100.83683		8.23000	100.77055			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44500	103.62187		7.44500	103.56036			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.73000	103.50576		7.73000	103.44204			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66185			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22135			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88000	102.89907		7.88000	102.83426			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23371			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73466			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.07500	108.41223		9.07500	108.33296			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.61000	107.27540		9.61000	107.19199			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.37114			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08959			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26930			0.00	1,360,000,000	640,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.28100			0.00	0	900,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.64500	104.34966		8.64500	104.27650			76,076,000,000.00	8,800,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	22.14378		100.00000	21.99547			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.06000	108.03912		9.06000	107.95981			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.66091			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.57000	103.47224		8.57000	103.40070			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.62000	93.73482		9.62000	93.66186			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18928			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.36000	106.49034		9.36000	106.41009			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58001			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.59568			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.51000	104.47811		9.51000	104.39902			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.56965			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.61227			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.61500	99.30031		8.61500	99.23093			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.81000	97.54532		9.81000	97.46794			106,046,100,000,000.00	10,810,000,000	51,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.19500	98.48021		10.19500	98.39908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.01500	101.64594		9.01500	101.57169			0.00	0	578,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.37000	107.85157		7.37000	107.78691			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	128.01623		2.18000	276.45183			0.00	0	245,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.94500	101.51142		1.94500	129.12220			972,500,000,000.00	500,000,000	1,500,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.38844		100.00000	23.21888			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13598			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.88502		100.00000	22.71910			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.87932		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.57000	113.86980		2.57000	127.73051			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.29755		6.50000	100.24498			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82571			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38975			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96863			0.00	360,000,000	290,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.86000	102.45493		8.86000	102.38175			0.00	0	261,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53329			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.33703			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.52071			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.37600		100.00000	24.19334			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		94.26094	100.00000	93.55222				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.73083				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		34.56401	100.00000	34.31342				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.96157	100.00000	41.65736				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.13124	100.00000	30.90306				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.17000		103.19360	9.17000	103.11820				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.93135				0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.18359				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.62000		104.18135	7.62000	104.11680				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.66500		101.72163	8.66500	101.54489				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.23000		100.83683	8.23000	100.77055				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.09757				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.17764				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.53009				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.05922				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.08786				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.03269				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.93000		104.86168	7.93000	104.79450				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.94440				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.23941				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.01913				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.86500		96.89635	8.86500	96.82748				53,190,000,000.00	6,000,000	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.02838				0.00	160,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50236				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.77258				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.80500	91.00568	8.80500	90.94142				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80500	91.00568	8.80500	90.94142				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.57500	96.81250	8.57500	96.74516				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66474				0.00	160,000,000	40,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.71000	101.95868	7.71000	101.89582				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.26000	112.00680	2.26000	112.43330				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.31500	101.63993	8.31500	101.57170				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.04338				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.76000	108.52189	9.76000	108.43669				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.91699				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98500	77.43201	9.98500	77.37053				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.91972				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.02006				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.51587				0.00	800,000,000	200,000,000.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.02238				0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.53019				0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10982				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	100.56304				0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.67944				0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.71533				0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.78995				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.79053			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.68462			0.00	5,600,000,000	5,600,000,000.00
SY1224	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.52676			0.00	5,000,000,000	5,000,000,000.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.50679			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.44057			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.38901			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.26360			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.07342			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.05271			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.93477			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.91369			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	100.00000		74.03651		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51000		103.24836		6.51000	103.19470			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.36000		104.88417		8.36000	104.81379			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		62.40588		100.00000	61.93825			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94727			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42006			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.92192			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53277			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.55927			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05889			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.59142			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51377			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.62000		103.23810		7.62000	103.17413			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93874			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93710			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.97116		7.83000	101.90627			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93964			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93759			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.92360			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93964			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93759			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.38567		7.16000	101.74459			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93356			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93389			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.92601			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92708			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.89484			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89853			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93972			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93710			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.19537		8.73000	102.12302			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.67272			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93759			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.53500		96.54740		8.53500	101.05995			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.49076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94214			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93340			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93430			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93926			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92617			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92650			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93414			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90058			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90025			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90753			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.06639			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.10218			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.81500		102.20754		8.81500	102.63194			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.08071			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.13081			0.00	600,000,000	150,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.72500		100.69183		8.72500	100.62059			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.35732			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.42972			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.83500		96.66826		8.83500	99.56782			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.19518			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.19518			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.51109			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.30948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.30948			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.65559			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.77211			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.77211			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.24042			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94207			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.79839		101.06155	5.75532			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19395			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.94327			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35809			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94327			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94247			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94207			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94375			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94247			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93807			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.93807			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93807			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.93009			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93208			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90040			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89844			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89922			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.60000		99.83753		6.60000	105.72061			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.16500		88.95159		9.16500	88.85611		9,165,000,000,000.00		1,000,000,000	1,000,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.41100		10.00000	108.32600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.79000		107.33922		7.79000	107.27126		6,232,000,000.00		800,000	29,614,000,000.00
TN20	On 17/09/2020	Spot Bond	9.06000		107.00344		9.06000	106.92618		29,898,000,000.00		3,300,000	21,514,700,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.46251		100.00000	1.45179			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.27000		113.80795		9.27000	113.72252			0.00	0	11,364,000,000.00
TN25	On 19/08/2025	Spot Bond	9.46000		101.81048		9.46000	101.73252			0.00	0	15,743,000,000.00
TN27	On 14/11/2027	Spot Bond	9.51000		99.42944		9.51000	99.35291		97,953,000,000.00		10,300,000	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	9.81000		105.74353		9.81000	105.66056			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.18000		105.46835		10.18000	105.38255			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.75921			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.11227			0.00	0	75,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.24060			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.27170			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.27490			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42836			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.74656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.27332			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.41100		10.00000	108.32600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20326			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20730			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13362			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.14221			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.72376		10.00000	99.64104			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73063		9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.73672		100.00000	9.65910			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.62617			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66329			0.00	400,000,000	100,000,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68383			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68795			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.80226			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.05094			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.61447		100.00000	13.79191			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.26501			0.00	8,000,000,000	2,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.00917			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.45462			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.22633			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.95128			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.66519			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.39542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.19671			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.03815			0.00	0	25,000,000,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.33821			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.86921			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.52811			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	94.86736			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.78488			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.65315			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.28391			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.94942			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.55744			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.86134			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.28828			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.97231		100.00000	14.86011			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57315			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53339			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37863			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19089			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15753			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89726			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43836			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45931			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07014			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.07132			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	100.00000	81.29176		100.00000	80.75221		6,280,000,000,000,000.00	62,800,000,000	39,800,000,000.00	
TWC094	On 15/07/2015	Spot Bond	100.00000	80.93126		100.00000	100.00000			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99315			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000	81.29176		100.00000	80.75221		30,000,000,000,000.00	300,000,000	300,000,000.00	
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91096			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	100.00000	81.29176		100.00000	80.75221		20,000,000,000,000.00	200,000,000	200,000,000.00	
UG21	On 02/03/2021	Spot Bond	8.71500	110.37098		8.71500	110.29424			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	6.71677		100.00000	6.69256			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	6.56174		100.00000	6.53850			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.58605			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	72.70916		100.00000	72.27723			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41615			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41475			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.36888			0.00	0	60,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.41260			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.41450			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37030			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38008			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
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.30638	100.00000	6.28474				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.15135	100.00000	6.13068				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00022	100.00000	0.00022				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.76000	110.89392	6.76000	110.83284				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.74000	236.35323	1.74000	236.36195				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.37000	103.81155	6.37000	103.75757				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.33000	106.74534	7.33000	106.68166				0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.62000	108.32851	7.62000	108.26138				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.84000	108.34495	7.84000	108.27591				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.91500	108.71452	7.91500	108.64460				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00000	98.84634	6.00000	98.79818				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93000	97.12804	5.93000	97.08920				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00000	98.83028	6.00000	98.78214				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.01000	73.63013	7.01000	73.58879				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	70.64357	100.00000	70.24225				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	37.39253	100.00000	37.18010				0.00	0	0.00
Total for j-Bonds :										54,526,467,116,551,000.00	16,524,514,100	42 630 428 000.00
Grand Total:										54,526,468,078,486,900.00	16,524,577,209	42 634 533 759.00