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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2015

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	12.12300	12.12300		12.08240	12.08240		15.73	0.00	0	4,905.00
\$ / R	10.80	Put	On 28/04/2015	Any day expiry	0.18070	0.00018	0.36380	0.00036	0.181	26.18	0.00	0	300.00
\$ / R	11.15	Put	On 28/04/2015	Any day expiry	0.69810	0.00070	1.28860	0.00129	0.698	22.32	0.00	0	250.00
\$ / R	12.00	Call	On 28/04/2015	Any day expiry	187.08070	0.18708	173.96920	0.17397	187.081	16.18	0.00	0	250.00
\$ / R	15.15	Call	On 28/04/2015	Any day expiry	0.06880	0.00007	0.06620	0.00007	0.069	43.94	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry	12.12470	12.12470		12.08410	12.08410		15.87	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry	12.12630	12.12630		12.08610	12.08610		16.01	133,467,200.00	11,000	11,000.00
\$ / R	11.80	Call	On 30/04/2015	Any day expiry	354.04750	0.35405	328.93390	0.32893	354.048	16.60	0.00	0	10,000.00
\$ / R	12.05	Call	On 30/04/2015	Any day expiry	170.28550	0.17029	160.39600	0.16040	170.285	16.10	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	12.13880	12.13880		12.09840	12.09840		15.59	0.00	0	0.00
\$ / R	11.66	Put	On 06/05/2015	Any day expiry	21.20690	0.02121	30.67740	0.03068	21.207	15.77	0.00	0	5,500.00
\$ / R	12.62	Call	On 06/05/2015	Any day expiry	39.97810	0.03998	40.66630	0.04067	39.978	18.55	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	12.15330	12.15330		12.11270	12.11270		15.82	534,270.00	44	6,229.00
\$ / R		On 15/05/2015	Any day expiry	12.15750	12.15750		12.11680	12.11680		15.92	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry	12.16370	12.16370		12.12300	12.12300		15.73	0.00	0	0.00
\$ / R	12.11	Call	On 18/05/2015	Any day expiry	237.96690	0.23797	222.88330	0.22288	237.967	15.66	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry	12.16790	12.16790		12.12710	12.12710		15.82	0.00	0	1,462.00
\$ / R		On 27/05/2015	Any day expiry	12.18200	12.18200		12.14080	12.14080		15.94	0.00	0	1,389.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	2.06480	0.00206	2.76600	0.00277	2.065	16.31	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	3.11960	0.00312	4.10070	0.00410	3.120	15.62	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	7.39460	0.00739	10.06140	0.01006	7.395	15.17	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	401.84290	0.40184	380.84900	0.38085	401.843	15.32	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	233.82110	0.23382	223.07650	0.22308	233.821	15.98	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	2.90990	0.00291	3.71940	0.00372	2.910	30.45	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.19610	12.19610	12.15450	12.15450		15.95	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	228.13820	0.22814	219.21060	0.21921	228.138	16.33	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.20810	12.20810	12.16620	12.16620		15.91	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.21410	12.21410	12.17210	12.17210		15.97	206,222,864.40	16,884	1,163,338.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	4.47430	0.00447	5.77260	0.00577	4.474	16.14	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	4.70330	0.00470	6.05450	0.00605	4.703	16.06	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	5.32930	0.00533	6.82280	0.00682	5.329	15.85	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	8.38010	0.00838	10.95380	0.01095	8.380	15.11	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	8.82020	0.00882	11.79390	0.01179	8.820	15.03	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	30.59260	0.03059	38.15100	0.03815	30.593	14.86	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	779.92410	0.77992	747.96810	0.74797	779.924	14.79	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	762.73430	0.76273	731.19640	0.73120	762.734	14.78	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	48.63430	0.04863	59.09640	0.05910	48.634	14.78	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	678.92730	0.67893	651.18630	0.65119	678.927	14.73	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	640.09480	0.64009	613.68910	0.61369	640.095	14.84	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	75.99480	0.07599	91.58910	0.09159	75.995	14.84	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	111.09920	0.11110	130.21460	0.13021	111.099	15.11	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	117.31370	0.11731	136.96820	0.13697	117.314	15.15	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	191.92200	0.19192	216.77550	0.21678	191.922	15.56	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	200.64390	0.20064	225.98790	0.22599	200.644	15.60	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	383.69690	0.38370	367.52270	0.36752	383.697	15.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	336.79760	0.33680	322.70320	0.32270	336.798	15.83	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	263.20180	0.26320	254.10190	0.25410	263.202	16.33	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	197.28220	0.19728	191.42640	0.19143	197.282	17.05	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	483.18220	0.48318	519.32640	0.51933	483.182	17.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	180.85440	0.18085	175.77420	0.17577	180.854	17.26	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	163.40650	0.16341	159.12760	0.15913	163.406	17.51	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	97.32460	0.09732	96.09860	0.09610	97.325	18.93	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	883.22460	0.88322	923.99860	0.92400	883.225	18.93	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	72.89510	0.07290	72.44240	0.07244	72.895	19.82	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	70.14830	0.07015	69.77100	0.06977	70.148	19.94	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,106.04830	1.10605	1,147.67100	1.14767	1,106.048	19.94	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	53.82440	0.05382	53.76890	0.05377	53.824	20.77	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	51.16910	0.05117	51.19380	0.05119	51.169	20.92	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.24230	12.24230	12.19970	12.19970		16.03	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	8.67810	0.00868	10.81210	0.01081	8.678	15.49	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	21.99630	0.02200	27.67750	0.02768	21.996	14.64	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	255.21870	0.25522	247.84970	0.24785	255.219	16.75	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	18.04750	0.01805	18.53770	0.01854	18.048	31.15	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.25050	12.25050	12.20790	12.20790		15.96	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.26270	12.26270	12.22000	12.22000		15.91	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	419.50020	0.41950	404.17700	0.40418	419.500	15.63	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/07/2015	Any day expiry		12.27710	12.27710		12.23430	12.23430		16.02	0.00	0	1,698.00
\$ / R	On 29/07/2015	Any day expiry		12.31030	12.31030		12.26740	12.26740		16.02	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	17.22630	0.01723	20.62890	0.02063	17.226	14.88	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	37.42140	0.03742	43.97190	0.04397	37.421	14.24	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	280.10590	0.28011	272.64460	0.27264	280.106	17.31	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	38.35580	0.03836	38.25250	0.03825	38.356	30.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.37190	12.37190		12.32840	12.32840		16.26	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	25.47320	0.02547	29.00390	0.02900	25.473	14.63	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	50.44790	0.05045	58.17010	0.05817	50.448	14.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	292.29000	0.29229	284.90050	0.28490	292.290	17.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	51.20650	0.05121	51.57080	0.05157	51.206	29.34	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.38040	12.38040		12.33690	12.33690		16.21	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.40160	12.40160		12.35790	12.35790		16.20	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.41010	12.41010		12.36640	12.36640		16.17	2,506,840.20	202	80,929.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	19.45030	0.01945	22.12170	0.02212	19.450	14.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,831.11810	1.83112	1,790.26020	1.79026	1,831.118	14.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	42.65760	0.04266	47.61210	0.04761	42.658	14.24	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,454.31260	1.45431	1,415.70610	1.41571	1,454.313	14.21	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	44.21260	0.04421	49.30610	0.04931	44.213	14.21	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,300.37950	1.30038	1,264.89260	1.26489	1,300.379	13.99	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	64.53810	0.06454	73.09810	0.07310	64.538	14.01	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	78.66310	0.07866	88.30500	0.08831	78.663	14.08	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	120.27910	0.12028	132.59710	0.13260	120.279	14.24	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	129.69320	0.12969	142.53880	0.14254	129.693	14.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	954.86220	0.95486	924.80580	0.92481	954.862	14.32	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	150.04290	0.15004	163.95390	0.16395	150.043	14.34	0.00	150.00	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	698.12480	0.69812	677.08630	0.67709	698.125	15.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	288.02480	0.28802	310.68630	0.31069	288.025	15.04	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	656.32980	0.65633	636.60030	0.63660	656.330	15.27	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	631.45080	0.63145	612.50790	0.61251	631.451	15.41	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	584.45510	0.58446	567.01720	0.56702	584.455	15.69	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	475.05900	0.47506	461.44470	0.46144	475.059	16.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	314.73230	0.31473	306.69000	0.30669	314.732	18.09	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	312.51460	0.31251	304.55170	0.30455	312.515	18.12	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	305.97280	0.30597	298.24380	0.29824	305.973	18.21	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	249.11110	0.24911	243.39240	0.24339	249.111	19.09	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	169.83330	0.16983	166.54320	0.16654	169.833	20.78	1,698,333.00	10,000	112,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	142.36750	0.14237	139.92060	0.13992	142.368	21.60	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	122.05480	0.12205	120.20160	0.12020	122.055	22.37	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.43990	12.43990		12.39580	12.39580		16.26	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	35.41510	0.03542	39.38980	0.03939	35.415	14.53	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	64.09660	0.06410	70.34170	0.07034	64.097	13.99	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	105.40340	0.10540	116.57920	0.11658	105.403	14.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	303.12380	0.30312	295.99240	0.29599	303.124	18.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	194.49420	0.19449	190.70430	0.19070	194.494	20.64	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.87340	0.06987	66.14930	0.06615	69.873	28.92	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry		12.44410	12.44410		12.40010	12.40010		16.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry		12.50390	12.50390		12.45950	12.45950		16.33	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	44.47010	0.04447	48.50430	0.04850	44.470	14.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	76.15310	0.07615	82.32450	0.08232	76.153	13.95	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	314.74550	0.31475	307.72480	0.30772	314.745	19.26	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.98320	0.08998	87.98640	0.08799	89.983	28.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.56510	12.56510	12.52030	12.52030		16.39	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	51.21390	0.05121	55.32620	0.05533	51.214	14.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	85.58780	0.08559	91.78540	0.09179	85.588	13.89	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	322.17310	0.32217	314.70250	0.31470	322.173	19.81	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	91.03490	0.09103	88.61780	0.08862	91.035	28.02	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.59350	12.59350	12.54860	12.54860		16.47	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.60000	12.60000	12.55510	12.55510		16.47	126,000,000.00	10,000	71,632.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,718.59250	1.71859	1,678.78680	1.67879	1,718.593	14.11	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	68.59250	0.06859	73.68680	0.07369	68.593	14.11	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,673.71710	1.67372	1,634.20080	1.63420	1,673.717	14.05	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,497.57530	1.49758	1,459.35070	1.45935	1,497.575	13.83	372,896.25	249	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,330.78630	1.33079	1,297.33150	1.29733	1,330.786	13.74	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	186.24230	0.18624	199.97830	0.19998	186.242	14.05	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	230.45620	0.23046	245.69510	0.24570	230.456	14.25	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	247.68270	0.24768	263.45020	0.26345	247.683	14.33	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	284.41310	0.28441	301.22730	0.30123	284.413	14.47	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	953.93110	0.95393	929.18020	0.92918	953.931	14.54	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	326.90830	0.32691	347.78000	0.34778	326.908	14.69	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	850.87330	0.85087	828.92950	0.82893	850.873	15.14	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	534.61760	0.53462	521.06160	0.52106	534.618	17.51	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	507.47690	0.50748	494.71900	0.49472	507.477	17.77	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	482.14100	0.48214	470.12590	0.47013	482.141	18.04	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	427.53550	0.42754	417.05440	0.41705	427.536	18.65	106,456.34	249	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	415.19630	0.41520	405.08530	0.40509	415.196	18.80	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	278.86750	0.27887	272.54010	0.27254	278.868	20.91	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	230.43350	0.23043	225.57400	0.22557	230.433	22.01	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	219.34950	0.21935	214.82050	0.21482	219.350	22.31	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	216.91190	0.21691	212.45670	0.21246	216.912	22.38	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	196.01890	0.19602	195.34290	0.19534	196.019	25.54	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.62190	12.62190	12.57680	12.57680		16.42	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	56.52190	0.05652	60.73930	0.06074	56.522	14.19	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	92.90440	0.09290	99.16650	0.09917	92.904	13.82	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	324.26310	0.32426	316.83550	0.31684	324.263	20.31	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	95.36110	0.09536	89.68340	0.08968	95.361	27.90	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.73960	12.73960	12.69370	12.69370		16.55	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	196.62500	0.19663	210.59410	0.21059	196.625	13.76	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	284.52780	0.28453	278.94000	0.27894	284.528	22.99	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.80340	12.80340	12.75680	12.75680		16.74	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.81020	12.81020	12.76350	12.76350		16.72	0.00	0	3,973.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	96.20520	0.09621	104.27500	0.10428	96.205	13.60	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	267.68760	0.26769	284.37320	0.28437	267.688	14.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	278.97760	0.27898	296.05990	0.29606	278.978	14.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	326.77030	0.32677	345.40940	0.34541	326.770	14.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	412.17080	0.41217	403.87450	0.40387	412.171	20.80	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	317.46100		0.31746		314.82030	0.31482	317.461	23.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	309.58120		0.30958		307.50380	0.30750	309.581	26.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	65.85310		0.06585		63.69870	0.06370	65.853	27.37	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.00050		13.00050		12.95230	12.95230		17.15	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.00900		13.00900		12.96080	12.96080		17.15	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.20780		13.20780		13.15880	13.15880		15.07	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.21620		13.21620		13.16730	13.16730		17.54	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.39810		13.39810		13.34850	13.34850		17.81	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.40870		13.40870		13.35900	13.35900		17.81	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.21410		12.21410		12.17210	12.17210		15.97	1,917,613.70	157	612.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.41010		12.41010		12.36640	12.36640		16.17	0.00	0	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.60000		12.60000		12.55510	12.55510		16.47	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.81020		12.81020		12.76350	12.76350		16.72	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.19900		18.19900		18.20840	18.20840		15.07	107,556,090.00	5,910	26,604.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	57.73940		0.05774		62.56840	0.06257	57.739	15.04	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	49.92390		0.04992		55.63690	0.05564	49.924	17.94	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.47950		18.47950		18.48810	18.48810		14.78	0.00	0	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.75510		18.75510		18.76410	18.76410		15.05	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	448.99340		0.44899		469.03840	0.46904	448.993	13.94	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.06500		19.06500		19.07360	19.07360		15.20	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10244		0.10244		0.10227	0.10227		14.09	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10423		0.10423		0.10405	0.10405		14.60	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10604		0.10604		0.10583	0.10583		14.80	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.09910		13.09910		13.07110	13.07110		14.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.11560		13.11560		13.08750	13.08750		13.68	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	26.25200		0.02625		25.57350	0.02557	26.252	18.66	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.14150		13.14150		13.11280	13.11280		13.99	4,310,412.00	328	154,198.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	23.56640		0.02357		29.65760	0.02966	23.566	13.20	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	84.29200		0.08429		97.49230	0.09749	84.292	13.23	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	445.62620		0.44563		469.08630	0.46909	445.626	14.81	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	103.29700		0.10330		100.37800	0.10038	103.297	16.06	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	56.39820		0.05640		55.03280	0.05503	56.398	17.61	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	12.94450		0.01294		13.15970	0.01316	12.945	21.49	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.37240		13.37240		13.34210	13.34210		14.36	0.00	0	11,173.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	170.51420		0.17051		183.45390	0.18345	170.514	12.87	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	246.47800		0.24648		261.43700	0.26144	246.478	13.33	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	158.73540		0.15874		153.61260	0.15361	158.735	18.45	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.60180		13.60180		13.57010	13.57010		14.81	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	335.19520		0.33520		350.22170	0.35022	335.195	13.35	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	843.37290		0.84337		862.66320	0.86266	843.373	15.55	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	176.84070		0.17684		174.54710	0.17455	176.841	21.76	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.86280		13.86280		13.82900	13.82900		15.10	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.38770		14.38770		14.35330	14.35330		15.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			548.60200		548.60200		553.86200	553.86200			0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.24700		455.24700		456.57200	456.57200			0.00	0	122.00
AL37	On 06/08/2015	Index Future			462.38800		462.38800		463.74500	463.74500			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.34200		540.34200		543.29300	543.29300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			548.81800		548.81800		551.82800	551.82800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			493.04600		493.04600		496.03600	496.03600			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			500.78000		500.78000		503.82800	503.82800			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			509.09600		509.09600		512.20200	512.20200			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.40680		9.40680		9.42640	9.42640		14.23	0.00	0	15,065.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	5.36020		0.00536		5.73710	0.00574	5.360	15.41	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	14.49280		0.01449		14.47910	0.01448	14.493	14.61	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	55.80090		0.05580		56.48060	0.05648	55.801	13.97	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	352.70490		0.35270		372.38020	0.37238	352.705	14.07	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	165.61380		0.16561		179.77070	0.17977	165.614	14.54	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	116.91470		0.11691		128.72600	0.12873	116.915	15.00	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.51000		9.51000		9.52880	9.52880		14.03	0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.61480		9.61480		9.63330	9.63330		14.00	288,444.00	30	30.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.73510		9.73510		9.75360	9.75360		13.95	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.00790		10.00790		9.95480	9.95480		13.63	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.15540		10.15540		10.10030	10.10030		13.72	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.82410		12.82410		12.78920	12.78920		14.38	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.08750		13.08750		13.05000	13.05000		15.24	0.00	0	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95960		1.95960		1.95300	1.95300		14.80	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97510		1.97510		1.96810	1.96810		14.90	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76390		1.76390		1.76120	1.76120		13.44	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79770		1.79770		1.79480	1.79480		14.16	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			124.76115		124.76115		125.06127	125.06127			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			126.75089		126.75089		127.05792	127.05792			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.52351	83.77210		9.42380	84.51958			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.61064	85.10104		9.50756	85.86183			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.68962	82.71278		9.58326	83.48671			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		489.36400	489.36400		492.22000	492.22000			14,680,920.00	3	497.00
GOVI	On 06/08/2015	GOVI		497.04000	497.04000		499.95300	499.95300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		505.29400	505.29400		508.26200	508.26200			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.49477	120.49477		120.51723	120.51723			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.25139	121.25139		121.27627	121.27627			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		131.55484	131.55484		129.45710	129.45710			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		132.34227	132.34227		130.21309	130.21309			0.00	0	33.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		130.08763	130.08763		130.11150	130.11150			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		132.16248	132.16248		132.18878	132.18878			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		140.15818	140.15818		139.83807	139.83807			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		140.93478	140.93478		140.61208	140.61208			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		229.50400	229.50400		229.23100	229.23100			0.00	0	996.00
IGOV	On 06/08/2015	Index Future		233.12300	233.12300		232.85200	232.85200			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		237.01300	237.01300		236.74000	236.74000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		621.45900	621.45900		620.48900	620.48900			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		631.50600	631.50600		630.52700	630.52700			0.00	0	159.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.25000	93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.41000	93.59000		6.41000	93.59000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.55000	93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.69000	93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.25000	92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12880	0.12880		0.12860	0.12860			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12860	0.12860		0.12830	0.12830			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12730	0.12730		0.12750	0.12750			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06020	0.06020		0.06010	0.06010			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05840	0.05840		0.05780	0.05780			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05690	0.05690		0.05670	0.05670			256,050.00	4,500	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.31560	9.31560		9.29290	9.29290		10.65	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.38160	9.38160		9.35830	9.35830		12.23	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.45070	9.45070		9.42690	9.42690		13.01	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.07590	1.07590		1.07730	1.07730			53,795.00	50	210.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.07750	1.07750		1.07890	1.07890			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.07950	1.07950		1.08080	1.08080			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.96343	123.06626		7.87340	123.82905		8.37	75,562,683.64	614	37,256.00
R186	On 07/05/2015	7.40	Put	4,896.82000	4.89682	4,167.48000	4.16748	4,896.820	4,896.820	8.24	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	4,460.63000	4.46063	3,747.32000	3.74732	4,460.630	4,460.630	8.26	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,031.50000	4.03150	3,339.54000	3.33954	4,031.500	4,031.500	8.28	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	1,756.27000	1.75627	1,319.16000	1.31916	1,756.270	1,756.270	8.40	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	755.99000	0.75599	537.15000	0.53715	755.990	755.990	8.52	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	586.02000	0.58602	412.40000	0.41240	586.020	586.020	8.55	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	445.80000	0.44580	311.43000	0.31143	445.800	445.800	8.58	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	8.02155	119.72168		7.92790	120.49875		8.49	0.00	0	1,190.00
R186	On 06/08/2015	7.75	Call	1,272.26000	1.27226	1,594.85000	1.59485	1,272.260	1,272.260	8.49	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	300.22000	0.30022	239.89000	0.23989	300.220	300.220	8.97	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	8.06695	121.69114		7.96976	122.48186		8.24	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	690.34000	0.69034	584.69000	0.58469	690.340	690.340	8.71	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.10241	118.51849		8.00167	119.32249		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	291.94384	291.94384		291.79219	291.79219			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	290.55145	290.55145		290.40226	290.40226			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/05/2015	Bond Future		241.96748	241.96748		241.66589	241.66589			0.00	0	53,330.00
R202	On 06/08/2015	Bond Future		242.61360	242.61360		242.31164	242.31164			0.00	0	120.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future		7.73339	101.61575		7.66343	102.02134		6.61	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future		7.79268	103.22776		7.71924	103.64160		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	45.12000	0.04512	37.09000	0.03709	45.120	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		7.07059	103.79034		6.97936	103.98765		2.16	0.00	0	7,710.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.09000	0.00009	0.07000	0.00007	0.090	2.30	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future		7.15931	105.43685		7.05512	105.63911		2.01	24,566,786.05	233	233.00
R203	On 06/08/2015	Bond Future	7.84	Put	87.49000	0.08749	65.87000	0.06587	87.490	2.13	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future		7.22023	103.00417		7.10054	103.21049		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		8.36888	99.12251		8.27394	99.90489			0.00	0	7,016.00
R2030	On 06/08/2015	Bond Future		8.43160	96.68679		8.33337	97.48329			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		8.47804	98.90382		8.38310	99.74088			0.00	0	126.00
R2032	On 06/08/2015	Bond Future		8.53766	100.47288		8.43963	101.32492			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.58753	97.96955		8.48650	98.83633			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		8.59318	101.43950		8.49324	102.41625			0.00	0	32,001.00
R2037	On 06/08/2015	Bond Future		8.65305	98.78998		8.54999	99.78401			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.69961	100.41566		8.59365	101.42684			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		7.30449	105.28104		7.21389	105.56844		3.24	0.00	0	12,510.00
R204	On 06/08/2015	Bond Future		7.38712	102.91550		7.28808	103.20925		3.23	19,862,691.50	193	293.00
R204	On 06/08/2015	Bond Future	8.41	Put	47.66000	0.04766	35.59000	0.03559	47.660	3.44	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.44481	104.60835		7.33655	104.90771		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		8.65758	103.39234		8.55259	104.51859			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future		8.71474	100.64859		8.60661	101.79447			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.75935	102.30485		8.64832	103.47032			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		8.63133	103.00253		8.52631	104.16783			0.00	0	34,224.00
R2048	On 06/08/2015	Bond Future		8.68310	104.63661		8.57505	105.82226			83,709,288.00	800	1,545.00
R2048	On 05/11/2015	Bond Future		8.72832	101.92658		8.61737	103.13245			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future			7.43264		101.61755		7.35749	101.90931		4.26	0.00	0	40,843.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,199.99000		1.19999		1,477.07000	1.47707	1,199.990	4.42	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.50793		99.58717		7.42718	99.88532		4.25	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	846.28000		0.84628		1,008.19000	1.00819	846.280	4.31	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.55722		101.22557		7.47073	101.52938		4.07	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,018.37000		1.01837		1,169.76000	1.16976	1,018.370	4.11	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.59013		99.35229		7.49742	99.66092		3.95	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	933.84000		0.93384		1,065.69000	1.06569	933.840	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			7.52438		97.13538		7.45434	97.45699		5.36	0.00	0	56,504.00
R208	On 06/08/2015	Bond Future			7.58757		98.67635		7.51330	99.00479		5.21	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	34.65000		0.03465		28.29000	0.02829	34.650	5.52	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.63405		96.89899		7.55549	97.23354		5.15	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	372.52000		0.37252		324.79000	0.32479	372.520	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			8.53661		78.59364		8.43664	79.40144		13.38	3,929,682.00	50	21,843.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,191.47000		2.19147		1,663.81000	1.66381	2,191.470	13.43	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.58964		79.84039		8.48679	80.66240		13.14	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	111.86000		0.11186		86.68000	0.08668	111.860	13.84	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.63393		78.00522		8.52831	78.84133		13.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			178.22774		178.22774		178.65751	178.65751			0.00	0	833.00
R210	On 06/08/2015	Bond Future			181.07016		181.07016		181.50971	181.50971			3,259,262.88	18	18.00
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			131.31373		131.31373		131.33945	131.33945			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.79064		131.79064		131.81904	131.81904			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			138.73217		138.73217		138.75824	138.75824			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.16950		139.16950		139.19837	139.19837			974,186.50	7	7.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.42247		89.06847		8.32752	89.82175		11.40	0.00	0	16,799.00
R213	On 06/08/2015	Bond Future	8.47925		90.48146		8.38124	91.24831		11.16	36,464,028.38	403	403.00
R213	On 05/11/2015	Bond Future	8.52862		88.42474		8.42765	89.20484		11.36	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.57607		79.83868		8.47609	80.69736		14.21	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.62657		81.10519		8.52377	81.97897		13.95	0.00	0	7,892.00
R214	On 05/11/2015	Bond Future	8.67054		79.14750		8.56504	80.03626		14.25	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.70950		80.53086		8.60131	81.43473		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	21,296.55000	21,296.55000		21,244.53000	21,244.53000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.45230	4.45230		4.45090	4.45090			14.61	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.41250	4.41250		4.41040	4.41040			13.25	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.60080	1.60080		1.60750	1.60750				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55470	1.55470		1.55210	1.55210				0.00	0	0.00

Total for Derivatives : **848,300,793.84** **61,924** **4,011,506.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42258			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.62500		104.54344		6.62500	104.52453			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58724			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.66500		102.76419		8.66500	102.74051			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.14513			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.91000		102.84699		8.91000	102.82249			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.39200		10.00000	107.36300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.21754			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.30217			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.25000		100.64020		9.25000	100.61507			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.01673		100.00000	10.98914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	104.59317	10.84000	104.56268				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.27620	100.00000	10.25516				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	102.22407				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.56000	102.86278	8.56000	107.96589				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.49500	10.00000	108.46700				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.11000	128.66828	2.11000	277.81007				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12462				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.98403				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.78214				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.80150				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	98.32627				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.84340				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.75328				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.85000	173.60052	1.85000	173.60225				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.28906	2.76000	164.28655				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94275	2.17000	174.94291				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.52956	1.82000	184.53154				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.95625	80.89248	7.95625	80.87552				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.95625	80.89248	7.95625	80.87552				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.76000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.65653				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.42000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	96.50000				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
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.94000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.57000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.92000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.29590			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18222			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.81000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.53000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51360			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91500	103.89593		6.91500	103.87677			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12942			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.91000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	90.37000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000	96.47693		2.46000	110.48004			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.23000	104.30087		2.23000	164.09043			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000	120.99053		2.16000	221.20164			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	88.57000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.26000	92.82246		9.26000	92.79962			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	101.10000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	69.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.46023			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.67000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.24500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.53852		9.63000	109.51022			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20000			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	9.26500		112.21602		9.26500	112.18810			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.61500		91.88827		8.61500	91.86710			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.09000			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	9.36000		111.51013		9.36000	111.48211			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.59000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.92338			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.82260			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.11000		105.47067		8.11000	105.44789			0.00	0	1,430,200,000.00
ABS11	On 09/04/2021	Spot Bond	8.62000		104.06891		8.62000	104.04491			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.78500		99.85151		6.78500	99.83298			6,785,000,000,000.00	1,000,000,000	500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.73000		101.05967		8.73000	101.03596			0.00	0	3,640,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.46000	96.46955		9.46000	96.44533			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.43000	102.58673		7.43000	102.56639			22,290,000,000,000.00	3,000,000,000	1,500,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.92000	222.20790		1.92000	281.53955			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000	126.85568		1.69000	129.68681			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.95000	131.45859		1.95000	134.10007			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00647		100.00000	0.00646			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	86.52945		100.00000	86.33007			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.07500	102.25130		11.07500	102.22158			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.69256			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.32834		100.00000	9.30574			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.73401			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.32184			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.60125		100.00000	55.46655			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.65109			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.41154		11.00000	69.39169			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.58480		100.00000	35.49859			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	100.78937			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86320			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75642			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77868			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.91793			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.91793			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92865			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92865			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90721			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.48438			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.49500	10.00000	108.46700			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.59754			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.76536			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.78738			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.79622			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.77843			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.73863			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.13000	104.18823	9.13000	104.16268			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.87139			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.49160			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	89.62947			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	182.78623			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	182.80183			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.75634			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.70951			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.13527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.70890			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.89956			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.31147			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01762			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81493			0.00	360,000,000	180,000,000.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.75903			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69333			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74320			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71198			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.92604		10.23000	100.89868			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69581			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	117.74132			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.32500	104.92134		9.32500	104.89507			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74046			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.00032		1.75000	117.13315			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68688			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71888			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.74087			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.69687			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83214			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46797			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.17506			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.68893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64218			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.73648			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72479			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.76249			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77406			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90486			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11362			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.77681			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.77681			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81114			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72328			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82062			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.47581			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81114			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.60365			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.79196			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.77604			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	134.88540			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	135.85035			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67924			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67307			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19442			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	97.73406			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.71888			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68012			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.67924			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.74834			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01883			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.82738			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.83303			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.29366			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.93320			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.62170		100.00000	24.56004			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.97084		100.00000	13.93699			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.17621			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.03836			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.04242			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.04782			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.04008			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.89500		98.85403		7.89500	98.83312			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.05118			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.05926			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.84500		100.03666		8.84500	100.01313			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000		112.66476		9.36000	112.63645			0.00	0	400,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.12000		104.43903		7.12000	104.41918			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.00000		105.21979		9.00000	105.19420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.51348	100.00000	11.48787				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.71500		106.21979	9.71500	106.19196				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.48000		167.88987	2.48000	167.88861				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00280				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.91098				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.58305				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.62672				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	100.67475				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.43757				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.63534				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	100.71198				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.72547				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.36906				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000	0.00000	93.54000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11401				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	111.69544				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000		134.07123	2.41000	240.46047				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	112.21056		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	112.08932		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.31652		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	108.85199		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	88.62252		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	101.56857		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.42500	168.22795	2.42500	213.14351		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	100.83449		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	100.59483		0.00		0	0.00	
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18340		0.00		0	0.00	
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.12651		0.00		0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	34.65915	100.00000	34.58202		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.21219	100.00000	17.17049		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.31146	100.00000	17.26952		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.86476	100.00000	16.82390		0.00		0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000	29.30315	100.00000	29.20853		0.00		0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000	41.01985	100.00000	40.92047		0.00		0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.94497	100.00000	16.90392		0.00		0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000	28.02140	100.00000	27.94335		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN56U	On 29/06/2016	Spot Bond	100.00000		39.17732	100.00000	39.06819				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.82158				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.62629				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.47906				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.89500		103.21008	8.89500	103.18555				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.65196				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.03550				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.09940				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.25510				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.19000		105.22705	9.19000	105.20108				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.90500		102.68793	6.90500	102.66909				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.21431	100.00000	52.08643				0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.44000		100.01860	9.44000	99.99354				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.90027				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.71000		103.21445	8.71000	103.19041				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86600		101.88523	10.86600	101.67016				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88281		100.82027	10.88281	100.84890				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90595		100.80865	10.90595	100.84886				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.65573				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92910		100.99202	10.92910	100.83995				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.75182		100.80043	11.75182	100.76487				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67053				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67053				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67060			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.11600	100.61584		11.11600	100.59558			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04154	101.42629		11.04154	100.92142			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88281	100.82027		10.88281	100.84890			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.98889	101.31566		10.98889	101.04689			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18814	98.08354		10.18814	100.76965			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63804			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62394			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62394			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		8.37752	104.87992		8.37752	102.96053			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.48500	99.93897		11.48500	99.90789			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		11.41000	78.19043		11.41000	98.11870			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	100.58200			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.89358		9.28000	100.55601			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61524			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.19500	74.61830		11.19500	100.62685			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.59785			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61235			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61235			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	100.59088			0.00	0	0.00

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	100.62591			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	100.62591			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59204			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60560			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.62600			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49328			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51055			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.86600	102.05548		13.86600	101.83722			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.15721	101.25404		15.15721	101.20896			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04903	101.15523		14.04903	100.83494			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.79966			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.79966			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.79966			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.82828			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.69908			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	30.98387		100.00000	30.92508			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.77439		100.00000	19.72596			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.99691		100.00000	17.95284			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.10920		100.00000	11.08200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.12936		100.00000	11.10240			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.43156		100.00000	13.39867			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.63822		100.00000	11.60971			0.00	0	0.00

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	100.01780			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.27918			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29533			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.09514			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.38769		100.00000	8.36738			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.38769		100.00000	8.36738			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.82000	104.81627		1.82000	181.86485			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.88000	95.20686		7.88000	164.17154			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.88000	96.45908		7.88000	164.48181			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.26500	98.96723		8.26500	98.94534			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	7.79500	98.77019		7.79500	98.74967			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.72987			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61061			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02074			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02206			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02546			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	32.92910		100.00000	32.84845			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	101.71466			0.00	0	0.00

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	101.74828			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75949			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.89397			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.07324			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.76336		100.00000	25.69956			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.76336		100.00000	25.69956			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	100.79929			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81432			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.21000	101.93366		8.21000	101.91138			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85938			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93930			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	23.05214		100.00000	22.99630			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	23.05214		100.00000	22.99630			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	102.69306			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.88000	104.35796		10.88000	104.43671			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.99179			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.77000	98.80830		10.77000	99.45405			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.59288			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	68.25104		100.00000	68.12155			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.06785			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11758			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.50500	70.75749		8.50500	103.93944			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.72167			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.53510			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12767			0.00	400,000,000	200,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06527			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.23094			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05364			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10551			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19976			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.59149			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.23837			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75462			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	88.07506	100.00000	87.86684				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.86498			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86106			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.54030			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.92178			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.42529			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96507			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.75557			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.54618			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.49411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.12664			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.42522			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.37199			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.10878			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.66841			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.00965			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.68670			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.52907			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
BTC040	On 21/07/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
BTC041	On 21/07/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.04800		100.00000	37.95481			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.57112			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.59207			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74657			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.34876			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.41000		106.17847		9.41000	106.15150			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	104.27298			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96000		106.38570		8.96000	106.35994			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.39500		98.55430		12.39500	98.52209			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.31823			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.69500		99.18771		12.69500	99.15400			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.38830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.26000	104.38729		9.26000	104.36119			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.34139			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.69500	96.43808		12.69500	96.40530			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.07373			0.00	270,000,000	90,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	94.54075			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.37361			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.24000	97.22178		10.24000	97.19496			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.73000	119.89932		9.73000	119.86803			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000	113.64962		10.01000	113.61913			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.71000	110.24952		9.71000	110.22111			0.00	0	300,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37787			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.61000	101.20823		11.61000	101.17719			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.75641			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.82933			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49550		10.00000	108.46720			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42212			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78591			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.94927			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.24297			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53766			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55805			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58181			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.26230	0.00000	102.26230			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.23914	0.00000	102.23914			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.36153	0.00000	102.36153			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75645	0.00000	100.75645			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.27992	0.00000	101.27992			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.09850	10.11000	103.07041	10.11000	103.07041			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32025	0.00000	100.32025			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.17593	2.76000	121.17405	2.76000	121.17405			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.20244	0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.44677	3.14000	121.07081	3.14000	121.07081			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.19336	8.25000	101.17114	8.25000	101.17114			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.65000	129.70930	2.65000	123.82212	2.65000	123.82212			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.30043	2.40000	120.56877	2.40000	120.56877			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.05313	0.00000	101.05313			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37000	100.34219	8.37000	100.31971	8.37000	100.31971			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04278	0.00000	100.04278			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04008	0.00000	100.04008			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42000	100.37879	8.42000	100.35618	8.42000	100.35618			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42000	100.37879	8.42000	100.35618	8.42000	100.35618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.47000	103.51535		8.47000	103.49176			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77426			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85079			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36269			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	101.26427			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.47487		9.35000	101.44926			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.47487		9.35000	101.44926			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	101.38941			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05113			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47866			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47866			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47866			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96577			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.12500	102.42000		9.12500	102.39518			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56805			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87666			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02737			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02313			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07874			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.22334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.39924			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23463			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46142			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84061			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69023			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58762			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68806			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.88848			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.54958			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86911			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67407			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.73962			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40655			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66680			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46324			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82500			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43074			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56776			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55806			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.13823			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.98687			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.14139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.59813			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.98089			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.39240			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.27896			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.56187			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.54000	99.08145		10.54000	99.05333			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.06000	95.75361		11.06000	95.72561			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53367			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.82167			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.52663			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95559			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.80513			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.83830		8.80500	99.80975			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72328			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88587			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.83434			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76901			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.81991			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79213			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09402			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	82.18763			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86332			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53367			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	121.56792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	121.76101				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86378				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94851				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53672				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08738				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.89863				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69405				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.79535				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86509				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.54641				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52147				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.88146				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.09665				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.82041				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.95587				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.65984				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.72000	107.24536	9.72000	105.80135				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.73455				0.00	0	500,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	104.40894				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.86000	108.98390	11.86000	107.19731				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.06701				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.89000	106.92696	11.89000	106.89285				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.02000	108.05887		10.02000	108.02969			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.06701			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.85951			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.19092			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.72339			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.73853			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73867			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55624			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.24000	103.76036		9.24000	103.73489			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65915			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79798			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.84076		10.57000	100.81254			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.99425		11.00000	100.96487			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01854			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.81114			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.65000	103.25220		11.65000	103.22044			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.88822			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.73842			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.85897			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78760			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	100.44508			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.68806			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.52646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.72768			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.97973			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.81312			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.66896			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.11324			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.11257			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	100.00000		0.92922		100.00000	100.00000		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		40.87090		7.01000	41.47676			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	173.29298			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	8.26500		98.96723		8.26500	147.86827			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.88000		37.26632		7.88000	164.17154			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.88000		37.70925		7.88000	164.48181			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.53464			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.50501			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27769			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27769			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78313			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.73328			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74313			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73648			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95559			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67131			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.72084			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.71638			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.72079			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.33985			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.16637			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.55000	105.55657		8.55000	103.98954			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.61000	104.46664		8.61000	104.44245			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.88000	117.41016		9.88000	117.37906			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.36500	106.07597		7.36500	106.05489			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.45000	106.81416		9.45000	106.78736			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.50000	107.84308		9.50000	107.81558			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.87000	96.36854		9.87000	96.34317			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.61000	97.69391		10.61000	97.66632			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.61000	95.54406		10.61000	95.51693			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16884			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.90556			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.08915		100.00000	10.06470			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15864			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.63569			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	103.44544			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.13732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09222			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20603			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.14371		100.00000	10.11914			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.26360		100.00000	12.23389			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21500	101.88901		11.21500	102.19022			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.44950		100.00000	14.41450			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.11671		100.00000	6.10189			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.19394		100.00000	15.15713			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.93169			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.98500	98.01529		7.98500	97.99444			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16297			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08245			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96731			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	66.33162		100.00000	66.16551			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92542			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.29303			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52249			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.59162			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94677			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.15863			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82430			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	53.51854			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.46003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	8.44000	105.89323		8.44000	105.86918			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22000	113.69783		7.22000	113.67568			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.32000	106.32701		8.32000	106.30307			0.00	0	1,569,800,000.00
DV23	On 27/02/2023	Spot Bond	9.07000	106.63812		9.07000	106.61199			211,833,478,000.00	23,355,400	1,115,477,700.00
DV24	On 18/02/2024	Spot Bond	9.13000	105.03203		9.13000	105.00612			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.26500	108.19488		9.26500	108.16782			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54516			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.42881			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68825			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.15801			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75219			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76322			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.28396			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49373			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06849			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.86500	126.94517		7.86500	126.91812			264,971,850,000.00	33,690,000	2,011,230,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.00031			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.13000	102.45462		2.13000	102.45478			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.27692		1.20000	134.69652			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.36681		1.93000	124.64506			78,000,000,000.00	40,000,000	40,000,000.00
EL29	On 19/11/2029	Spot Bond	1.91000	113.97091		1.91000	113.97177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	1.89000	114.17982		1.89000	114.18075			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.01000	105.38535		2.01000	105.38589			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.11000	102.71713		2.11000	102.71735			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.29000	107.64523		9.29000	107.61824			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.19000	108.06660		9.19000	108.04022			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.66000	107.02779		9.66000	106.99991			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.90000	98.58791		9.90000	100.70166			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.04000	104.85098		10.04000	103.08015			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30535			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.36795			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.84042			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.60217			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.54068			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.45892			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.00405			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04082			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13569			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.16644			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	90.16265		100.00000	89.94539			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.93500	104.30386		10.93500	104.27327			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58691			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.81791			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.08537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	9.77500	97.50265		9.77500	97.47723			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.15448			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.30527			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	101.40048			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.48758			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.27278			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32483			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.26237			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.30575			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.27862			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.26118			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000	101.45469		6.75000	101.43636			0.00	0	20,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81000	103.85124		7.81000	103.82949			186,324,732,000.00	23,857,200	14,929,000,000.00
ES23	On 25/01/2023	Spot Bond	8.37500	111.54044		8.37500	111.51516			215,858,925,000.00	25,774,200	70,900,732,100.00
ES26	On 02/04/2026	Spot Bond	8.69500	94.55289		8.69500	94.53092			26,511,999,277,000.00	3,049,108,600	27,324,081,800.00
ES33	On 15/09/2033	Spot Bond	9.50500	83.50875		9.40500	84.23984			131,829,897,858,000.00	13,869,531,600	46,834,069,400.00
ES42	On 25/04/2042	Spot Bond	9.48000	90.46428		9.48000	90.44127			177,437,160,000,000.00	18,717,000,000	94,319,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.33201			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.37411			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21798			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.02037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57575			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.24692			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13253			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99759			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77365			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23458			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.56561		100.00000	12.53414			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.22974		100.00000	12.19912			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.77914			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.63591			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.86921			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.92919			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.29500	100.43031		9.29500	100.40526			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.81126			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81119			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.87528			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.14618			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.17326			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.19262			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.94000	104.27839		9.94000	104.12238			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.24036			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.14500	109.58090		10.14500	109.55111			25,319,781,434,000.00	2,495,789,200	2,495,789,200.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44978			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	1.95000	133.20556		1.95000	134.10007			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.95000	130.12045		1.95000	280.94669			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.17500	106.56397		2.17500	113.27673			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.21000	104.53011		2.21000	164.45115			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	122.87937		2.05000	224.65560			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.18500	103.78758		7.18500	103.76772			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.66800	66.09049		7.66800	65.48015			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42300	42.45011		9.42300	41.54575			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.13583		9.66000	40.20186			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.39882			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87222			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75650			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82952			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.06208		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.06208		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81114			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	100.77340			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87729			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	100.79798			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.04989		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.84797			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04259			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01214			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	22.61922		100.09221	22.56438			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72504			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.89109			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96975			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.17321			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81162			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82055			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75021			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75847			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99037			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74527			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.26486		13.22500	62.24285			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70303			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70391			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04107			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73560			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.40500	98.34939		3.40500	101.74733			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76725			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76725			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.32598			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53367			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.74246			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72328			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70655			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.96504			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.82605			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.51454			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.94464			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.84951			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.75143			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.96450			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69863			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.75847			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.75847			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74421			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42125			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.44395			0.00	0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53142			0.00	0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.49500	10.00000	108.46700			0.00	0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28191			0.00	0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.80061			0.00	0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26254			0.00	0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51306			0.00	0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24155			0.00	0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24220			0.00	0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.02713			0.00	0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01698			0.00	0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.02713			0.00	0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01657			0.00	0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.71471			0.00	0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	101.86502	8.75000	101.84026			0.00	0	0.00
FRC206		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.74439			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond			100.00000		10.26384		100.00000	10.23897			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond			100.00000		9.40917		100.00000	9.38638			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond			0.00000		100.00000		0.00000	95.42385			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			100.00000		10.99234		100.00000	10.96571			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			0.00000		100.00000		0.00000	98.54928			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond			100.00000		25.06122		100.00000	24.99916			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond			0.00000		100.00000		0.00000	101.59778			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond			100.00000		9.71401		100.00000	9.69048			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond			100.00000		18.78458		100.00000	18.73754			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond			0.00000		100.00000		0.00000	101.59774			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond			100.00000		18.75148		100.00000	18.70453			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond			0.00000		100.00000		0.00000	101.59381			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond			0.00000		100.00000		0.00000	101.51323			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond			0.00000		100.00000		0.00000	101.71767			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond			0.00000		100.00000		0.00000	101.61241			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond			2.76000		127.60804		2.76000	127.60604			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	101.46117			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	101.44180			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	101.44180			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond			0.00000		100.00000		0.00000	101.36048			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond			0.00000		100.00000		0.00000	100.65068			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.87058			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.74944			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.59262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.36272			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.29172			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81425			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80984			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00330			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87189			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.29000	116.90644		3.29000	123.55119			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.82407			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83207			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000	107.99477		3.34000	123.17631			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.32000	105.74621		3.32000	123.32611			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000	101.26105		3.01000	126.77662			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000	102.28936		3.08000	135.81855			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.15020			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72078			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81877			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95028			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91655			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77867			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77779			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71913			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.12724		100.00000	11.10028			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	37.26306		100.00000	37.17279			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	85.42420		100.00000	85.22917			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond			100.00000		21.01162	100.00000	20.96072				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond			100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond			100.00000		10.97124	100.00000	10.94437				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond			0.00000		100.00000	0.00000	100.77424				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond			0.00000		100.00000	0.00000	101.01373				0.00	2,400,000,000	1,200,000,000.00
FRJ18	On 21/02/2018	Spot Bond			0.00000		100.00000	0.00000	102.17210				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond			0.00000		100.00000	0.00000	99.88386				0.00	1,200,000,000	2,700,000,000.00
FRJ20	On 20/09/2020	Spot Bond			0.00000		100.00000	0.00000	98.33249				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond			0.00000		100.00000	0.00000	99.19184				0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond			0.00000		100.00000	0.00000	101.46445				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond			1.89800		85.38213	1.89800	109.39779				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond			2.23000		106.77608	2.23000	115.50430				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond			0.00000		100.00000	0.00000	100.01810				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond			10.38000		100.00000	10.38000	99.97154				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond			10.38000		100.00000	10.38000	99.97154				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond			0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond			0.00000		100.00000	0.00000	102.06552				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond			2.37000		103.79593	2.37000	112.68884				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond			2.36000		213.24030	2.36000	215.08631				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond			2.34000		113.28565	2.34000	113.28518				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond			2.39000		212.34191	2.39000	214.18696				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond			0.00000		100.00000	0.00000	102.20149				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond			2.26000		112.43463	2.26000	112.43439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond		2.43000	111.50817		2.43000	111.50743			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.48279			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	48.12800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37592			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.53500	109.47657		2.53500	109.47553			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.51000	116.70005		2.51000	210.63533			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.56000	115.00873		2.56000	209.17684			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.19000	99.04045		2.19000	99.04044			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.59000	164.41192		2.59000	208.30771			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.81000	91.16347		2.81000	104.36154			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.29932			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond		2.84000	97.42858		2.84000	153.51296			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond		3.26000	83.79193		3.26000	96.60280			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.07000	129.02948		2.07000	278.59025			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		1.96000	130.02911		1.96000	280.74942			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.68000	123.65136		2.68000	266.97382			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.42000	102.67115		2.42000	130.28724			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.87991			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.95000	134.09921		1.95000	129.99973			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04148			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32761			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.67549			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.21000	113.33478		2.21000	113.33471			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.58677		104.97509	23.52709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	27.51646	101.07593	27.44916			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	20.34121	100.44759	20.29174			0.00		0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	25.94773	100.76967	25.88444			0.00		0	0.00	
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
FRS81	On 30/10/2042	Spot Bond	1.88000	122.31416	1.88000	122.31522			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	99.39747	2.12000	113.82553			0.00		0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.79847			0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.15000	99.13582	2.15000	113.52581			0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.29358			0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.16000	128.21849	2.16000	350.75443			0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.52903			0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.17639			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	7.56000	101.40744	7.56000	101.38700			0.00		0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.09000	101.76318	8.09000	101.74125			0.00		0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.26500	106.04388	8.26500	106.02042			0.00		0	2,500,000,000.00	
FRX19	On 15/11/2019	Spot Bond	8.77000	104.79221	8.77000	104.76736			0.00		0	790,400,000.00	
FRX20	On 01/10/2020	Spot Bond	9.00000	99.45880	9.00000	99.43487			0.00		0	0.00	
FRX23	On 28/02/2023	Spot Bond	9.67000	90.72095	9.67000	90.69766			0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.65000	110.73300	9.65000	110.70433			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.00000	97.02151	10.00000	97.17039			0.00		0	500,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.34000	97.06879	10.34000	97.73167			0.00		0	3,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.45500	94.25918		10.45500	94.23265			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.91500	81.94000		9.91500	81.91834			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.64499			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.65392			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.67620			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.71187			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.73861			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.85432			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14129			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19104			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04821			0.00	680,000,000	340,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23588			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.28569			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.32719			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.50967			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	59.81090		100.00000	59.66112			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.03460		100.00000	10.00948			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.68353		100.00000	1.67931			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28245		100.00000	0.28174			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	9.32834		100.00000	9.30574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.56504	100.00000	1.56124				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26257	100.00000	0.26193				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.28046				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.21000		100.78919	9.21000	100.76440				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.09945				0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.10284				0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.10419				0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.11296				0.00	0	0.00
GH31C	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.12375				0.00	0	0.00
GH31D	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.13049				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	101.34926				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.91203	100.00000	9.88802				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.20033	100.00000	17.15867				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.20670	100.00000	12.17713				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.87919				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.87443			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.86853			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.86033			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	101.90222			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14486			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.57260			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88357			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.27837			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60672			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50121			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.00536			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.71787			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.38811		100.00000	10.36209			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14296			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84113			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.76564			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.76272			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34926			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51390			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.03916			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30333		100.43661		7.30333	101.09376			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04105			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30381		100.28755		8.30381	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04347			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75420		100.29229		8.75420	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.04643			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02470			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16828			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.59448			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.49500		10.00000	108.46700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.09000		103.06555		9.09000	103.04025			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.49310			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.40190			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11000		109.10959		8.11000	109.08563			0.00	0	1,704,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.82000		131.31489		1.82000	283.52664			0.00	0	1,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	1.82000	134.42014		1.82000	290.23131			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.37500	100.96380		9.37500	100.93825			0.00	0	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.41500	100.58785		9.41500	100.56229			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	34.73208		100.00000	34.64794			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	83.77613		100.00000	83.58658			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	38.22085		100.00000	38.12725			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.49854		100.00000	24.43720			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.51000	120.11392		1.51000	120.11616			6,302,638,226,000.00	4,173,932,600	63,138,627,400.00
I2038	On 31/01/2038	Spot Bond	1.52000	131.13898		1.61000	129.02623			1,291,614,224,000.00	849,746,200	97,380,569,300.00
I2046	On 31/03/2046	Spot Bond	1.67000	129.67655		1.67000	129.67845			5,647,606,000.00	3,381,800	07,729,142,700.00
I2050	On 31/12/2050	Spot Bond	1.70000	139.71515		1.71000	139.37285			13,340,087,170,000.00	7,847,110,100	54,960,480,053.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69910			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97000	102.29638		7.97000	102.27465			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.96000	106.19912		7.96000	106.17660			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79000	102.03669		7.79000	102.01515			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.61210			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	100.45008		1.85000	129.32945			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.02000	105.22086		2.02000	133.52422			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04732			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.08000	102.25679		8.08000	102.23465			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82246			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56521			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.49500	10.00000	108.46700				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.62500		100.75728	8.62500	100.73391				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.99000		95.35756	8.99000	95.33439				0.00	0	2,354,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.71381				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.75000		96.81058	8.75000	96.78793				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.04000		102.23381	9.04000	102.20884				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.76476				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.85686				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.85181	7.90000	100.83022				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.40500		100.98722	8.40500	100.96425				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000	0.00000	99.83491				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.31407				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.73000		102.91546	7.73000	102.89391				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.36500		104.34744	8.36500	104.32382				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.35000		107.17057	9.35000	107.14352				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.43975				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.96430				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.87190				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000	0.00000	99.86916				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000	0.00000	99.86628				0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.84606				0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.75000		127.37079	2.75000	127.68400				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00862	100.00000	0.00860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07072			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.59000	98.94489		8.59000	98.92216			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.15582			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.19450			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.61000	103.57076		9.61000	103.54390			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.94524		5.00000	99.95892			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.94524		5.00000	99.95892			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.12495		5.00000	101.11116			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.05398		5.00000	100.04049			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.43142		4.00000	100.42061			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.06494		4.00000	100.05412			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	41.53706		100.00000	41.43533			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.37345		100.00000	41.27212			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.37345		100.00000	41.27212			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.66983		9.20000	103.64435			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.51406			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03641		100.00000	8.01694			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.32936			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.83710		100.00000	15.79745			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	85.42420		100.00000	85.22917			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.69423		100.00000	16.65289			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	18.03722		100.00000	17.99206			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.43350		100.00000	1.43076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN277U	On 30/06/2021	Spot Bond	100.00000		8.81397	100.00000	8.79239				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.99297	100.00000	9.96794				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.69800	100.00000	9.67425				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.43171	100.00000	28.36209				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		95.91409	100.00000	95.14058				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		95.96124	100.00000	95.18735				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		77.11320	100.00000	100.00000				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.79330	6.30000	99.69028				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.67313	6.30000	99.57035				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.42470	6.40000	99.32081				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.28623	6.40000	99.18263				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.18263	6.40000	99.07924				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.54983	6.55000	98.44537				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.56722				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.86600		101.54163	10.86600	101.37841				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.86600		100.77924	10.86600	100.73223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.72101			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.70764			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.35015		6.50000	100.33262			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78921			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	100.74780			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.17192			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.68951			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.83588			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.37678			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12669			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.42137			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.27794			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	67.97020		100.00000	67.84387			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	106.74096			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.96312			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18948			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19189			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.48000	100.80600		8.48000	100.78313			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43665			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.44690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.45375			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.14278			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.15003			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14568			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12443			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.34000		104.10921		9.34000	104.08296			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88907			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.65000		103.10753		8.65000	103.08380			0.00	0	1,377,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.31626			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.25978			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.55534			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73360			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.25500		103.86309		8.25500	103.83992			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.20034			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.14913			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.30000		97.30606		3.30000	126.48880			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.39000		144.64969		3.39000	148.98880			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47507			0.00	0	326,160,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.21270			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.06630			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.97358			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.61303			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.51000		99.95677		3.51000	107.48859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.51000	99.87344		3.51000	106.46929			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.04840			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.61965			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.16500	108.82740		10.16500	108.79760			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.73806			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.49000	143.10212		3.49000	143.09719			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000	100.00000		6.30000	99.89655			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.75894		6.30000	99.65598			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.51144		6.40000	99.40737			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.16538			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.14814		6.40000	99.04483			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.63705		6.55000	98.53241			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000	98.51499		6.55000	98.41060			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	100.10130			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11170			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30213			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.18616			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.29429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.06291			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18956			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19078			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19320			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18229			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03889			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86258			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72498			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.32681			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.05587			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04539			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.32858			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96240			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87770			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.67441			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.49025			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.50264			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50264			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.96500	103.58799		8.96500	103.56290			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.47703		100.00000	14.44464			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.00538		100.00000	9.98088			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01369			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.01000	103.87199		9.01000	103.84671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.85958		0.00		0	0.00	
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.32741		0.00		0	0.00	
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72910		0.00		0	0.00	
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	103.88362		0.00		0	0.00	
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.96396		0.00		0	0.00	
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.97965		0.00		0	0.00	
IVC047	On 27/10/2015	Spot Bond	7.05500	100.12894	7.05500	100.10987		0.00		0	0.00	
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.67383		0.00		0	0.00	
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.27849		0.00		0	0.00	
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09608		0.00		0	0.00	
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.72265		0.00		0	0.00	
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.44956		0.00		0	0.00	
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.56273		0.00		0	0.00	
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02164		0.00		0	0.00	
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.60493		0.00		0	0.00	
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000	0.00000	99.80571		0.00		0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.83666		0.00		0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96132		0.00		0	0.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	59.66112	100.00000	59.51173		0.00		0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.49435		0.00		0	0.00	
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86826		0.00		0	0.00	
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.89965		0.00		0	0.00	
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04047		0.00		0	0.00	
KCF03U	On 30/10/2015	Spot Bond	100.00000	62.89882	100.00000	62.74307		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.19558			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.04288			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.26000		140.15367		8.26000	140.12234			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59176			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.68372			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.09035			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64965			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.20485			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.99000		102.52387		9.99000	102.49626			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.50417		9.71000	101.47758			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.84189			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.74000		99.24799		8.74000	99.22453			0.00	0	3,356,400,000.00
LGL03	On 03/04/2018	Spot Bond	8.81000		97.43131		8.81000	97.40836			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.66000		99.67651		9.66000	99.65054			0.00	0	590,400,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.97340			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.21919			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.57500		105.12482		8.57500	105.10058			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32684			0.00	0	75,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.66787			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.30226			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.36946			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46842			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.29840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70314			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.66979			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.16433			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.64180			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.90934			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.91600			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58326			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.53806			0.00	800,000,000	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20871			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52435			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02340			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.34369			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.10465			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.39539			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.38938			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.42088			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83728			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17132			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.18463			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	55.33218		100.00000	55.19814			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.22214		100.00000	20.17261			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.09956		100.00000	17.05721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.17970	100.00000	17.13715				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.24417	100.00000	18.19848				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.68351	100.00000	24.62170				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.62500		101.52641	8.62500	101.50299				0.00	0	547,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64500		101.05048	8.64500	101.02712				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.54233				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30414				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.26105				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.36037				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.89500		101.35053	7.89500	101.32908				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.61500		105.01968	8.61500	104.99521				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.26500		106.61770	9.26500	106.59103				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.64943				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.67175				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.34000		104.04592	9.34000	104.17123				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22500		101.34130	7.22500	101.32180				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15430				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.82000		103.39375	8.82000	103.36923				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.75391				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.14000		107.29365	9.14000	105.11552				0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	101.18040				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.33341	100.00000	23.27688				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.16566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.52000	103.27588		8.52000	103.25220			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.17500	103.03934		7.17500	103.01941			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.51000	105.99256		8.51000	105.96817			902,060,000,000.00	106,000,000	1,093,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.58134		100.89771	7.56220			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.67805		100.61875	7.65872			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	96.89799			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.43377			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.55781			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.09379		100.00000	1.09105			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.09379		100.00000	1.09105			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.71500	101.04167		8.71500	101.01787			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.77498		7.66500	100.75405			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.86000	103.84276		8.86000	103.81789			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.59000	104.47685		8.59000	104.45298			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.05000	105.00643		9.05000	104.98119			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.12240			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.95000	104.58385		8.95000	104.57506			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.14436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15A	On 11/02/2022	Spot Bond	9.19000		99.70977		9.19000	99.66976			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.23930			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.86000		99.19642		9.86000	99.17006			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07405			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond	9.95000		100.02653		9.95000	9.95000			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13499			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.50355			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.28575			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.56102			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.39874			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.39936			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.43699			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.43999			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.54029			0.00	0	0.00
NBK26B	On 22/04/2026	Spot Bond	100.00000		9.51580		100.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.04500		102.40888		7.04500	102.38966			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.37821			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.64500		111.20159		8.64500	111.17601			0.00	0	3,582,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.43500		38.88987		10.43500	38.87929			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95000		99.92390		6.95000	99.94291			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.04163			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58000		102.32297		7.58000	102.30229			12,128,000,000,000.00	1,600,000,000	2,680,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61150				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11833				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.89769				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.06270				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	99.88099				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.85971				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.33771				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.37686				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.42961				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.70072				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.66504				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.94811				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64315				0.00	1,000,000,000	500,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62894				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.62850				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.85093				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.72328				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.60500	108.61225	9.60500	107.16025				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71888				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.64000	107.36390	9.64000	106.10448				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.72328				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.65101				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.73032			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.73912			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04481			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27665			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.16500		102.31750		7.16500	102.29798			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.86345			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.93416			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.82500		105.90057		9.82500	104.29544			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.81909			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.18234			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.14268			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27450			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		123.05570		9.44500	123.02434			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	101.47581			0.00	0	383,900,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.49500		10.00000	108.46700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.97000		170.03765		1.97000	170.03872			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.37000		97.69406		2.37000	141.08646			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		182.99156		3.45000	182.98300			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.76000		107.30523		2.76000	107.30036			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	2.98000		150.48462		2.98000	141.06671			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.89000		152.52555		2.89000	152.52179			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.39000		106.28728		8.39000	106.26316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond		9.02000	107.46948		9.02000	107.44256			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17590			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.14355			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.11273			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.15226			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.12857			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.22000	107.47535		9.22000	109.05688			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.15232			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.17595			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.16016			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.42000	107.48141		9.42000	107.45329			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.20762			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.19175			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.19965			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.49138			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.39525			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.22333			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.37000	116.68667		8.37000	116.66039			0.00	0	689,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.04000	117.01307		9.04000	116.98449			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.86500	176.42384		1.86500	176.42545			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.86000	122.51670		9.86000	122.48432			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.16473			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05770			0.00	440,000,000	220,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.66682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92451			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.13226			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.30824			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.53334			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.21421		100.00000	18.16860			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	82.09818		100.00000	81.91614			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.06500	100.81891		7.06500	100.79968			211,950,000,000.00	30,000,000	540,900,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.19786			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.54000	101.97608		9.54000	102.67485			0.00	0	0.00
OML04		On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.78933			0.00	0	0.00
OML05		On 19/03/2025	Spot Bond	9.67000	101.47606		9.67000	101.22966			0.00	0	1,500,000,000.00
OML06		On 19/03/2027	Spot Bond	10.23000	101.57332		10.23000	101.37233			0.00	0	1,500,000,000.00
OML07		On 19/03/2030	Spot Bond	10.86000	101.71364		10.86000	101.55843			0.00	0	1,000,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	40.24740		100.00000	40.14662			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.66000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28911			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.33509			0.00	0	0.00
PMM16		On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.00952			0.00	0	0.00
PMM17		On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94748			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59553			0.00	1,160,000,000	2,380,000,000.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60532			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.03055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	9.24000	104.90750		9.24000	105.89837			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.89038			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.88712			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.88565			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.88240			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.86840			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.86515			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.83091			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.68000	44.77511		7.68000	44.76584			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.07500	104.23446		6.07500	104.21751		1,120,072,050,000,000.00	84,374,000,000	76,918,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.37000	97.53191		6.37000	97.51531			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47000	110.64194		6.47000	110.62280		395,036,841,236,000.00	61,056,698,800	91,100,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.30000	91.71644		6.30000	91.70098			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95000	122.67938		7.86000	123.41925		2,455,565,055,260,000.00	66,737,742,800	30,371,762,300.00	
R187P	On 21/12/2026	Spot Bond	7.60000	41.89962		7.60000	41.89103			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.52000	39.26941		7.52000	39.26145			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.45000	291.02106		1.46000	290.82119		3,193,572,220,000.00	2,202,463,600	27,456,600,000.00	
R202	On 07/12/2033	Spot Bond	1.55000	241.20258		1.56000	240.86163		8,496,735,440,000.00	5,481,764,800	67,915,284,300.00	
R2023	On 28/02/2023	Spot Bond	7.72000	101.29629		7.65000	101.68371		1,425,530,354,520,000.00	84,654,191,000	20,097,882,900.00	
R203	On 15/09/2017	Spot Bond	7.05000	103.46405		6.96000	103.64349		5,652,739,232,970,000.00	01,806,983,400	49,027,753,700.00	
R2030	On 31/01/2030	Spot Bond	8.26000	99.59651		8.26000	99.57424		99,900,231,340,000.00	12,094,459,000	40,662,544,500.00	
R2032	On 31/03/2032	Spot Bond	8.37000	99.43304		8.37000	99.41077		78,814,924,830,000.00	9,416,359,000	52,112,265,700.00	
R2037	On 31/01/2037	Spot Bond	8.48000	102.10075		8.48000	102.07733		916,982,932,704,000.00	08,134,779,800	88,615,429,600.00	
R204	On 21/12/2018	Spot Bond	7.28500	104.95006		7.19500	105.21904		1,715,964,446,668,000.00	35,547,624,800	15,279,037,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.54000	104.19672		8.54000	104.17265			694,671,915,224,000.00	81,343,315,600	96,357,650,100.00
R2048	On 28/02/2048	Spot Bond	8.51500	103.84666		8.51500	103.82314			2,104,491,037,480,000.00	47,151,032,000	41,950,166,000.00
R207	On 15/01/2020	Spot Bond	7.41500	101.29810		7.34000	101.57204			3,118,138,583,853,000.00	20,517,678,200	10,917,189,100.00
R208	On 31/03/2021	Spot Bond	7.51000	96.83000		7.44000	97.13448			2,944,813,646,442,000.00	92,118,994,200	04,539,260,400.00
R209	On 31/03/2036	Spot Bond	8.52500	78.34654		8.42500	79.13864			2,072,478,970,540,000.00	43,106,037,600	13,833,400,000.00
R210	On 31/03/2028	Spot Bond	1.51000	177.66445		1.49000	178.06290			4,233,177,035,000.00	2,803,428,500	43,911,240,100.00
R211	On 31/01/2017	Spot Bond	1.15000	130.89866		1.15000	130.90239			107,366,990,000.00	93,362,600	38,290,060,600.00
R212	On 31/01/2022	Spot Bond	1.45000	138.29367		1.45000	138.29647			9,367,346,840,000.00	6,460,239,200	64,548,200,000.00
R213	On 28/02/2031	Spot Bond	8.41000	88.78844		8.31500	89.52450			3,466,803,074,690,000.00	12,223,909,000	53,345,000,000.00
R214	On 28/02/2041	Spot Bond	8.46500	80.44844		8.46500	80.43032			4,637,638,289,386,000.00	47,860,400,400	91,488,650,200.00
R228C	On 15/09/2015	Spot Bond	6.37000	97.53191		6.37000	97.51531			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.29000	94.61371		6.29000	94.59779			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.30000	91.71644		6.30000	91.70098			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.44000	98.96974		6.44000	98.95246			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.31000	95.97022		6.31000	95.95384			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.29000	93.05593		6.29000	93.04010			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.35000	90.13139		6.35000	90.11591			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.93500	86.29489		6.93500	86.27873			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.98500	83.29569		6.98500	83.27998			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.20000	79.95805		7.20000	79.94252			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.18000	77.23417		7.18000	77.21921			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.16000	74.61750		7.16000	74.60308			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.15000	72.07095		7.15000	72.05704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	7.30000	69.06527	7.30000	69.05167				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.28000	66.70601	7.28000	66.69290				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.36000	64.05783	7.36000	64.04511				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.33000	61.90339	7.33000	61.89115				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.30000	59.83875	7.30000	59.82696				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.27000	57.85973	7.27000	57.84838				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.23000	56.00648	7.23000	55.99555				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.19000	54.23355	7.19000	54.22303				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.80000	49.60595	7.80000	49.59552				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.76000	47.92188	7.76000	47.91186				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.72000	46.31285	7.72000	46.30321				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.68000	44.77511	7.68000	44.76584				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.64000	43.30515	7.64000	43.29623				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.60000	41.89962	7.60000	41.89103				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.56000	40.55537	7.56000	40.54710				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.52000	39.26941	7.52000	39.26145				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.86641				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.50973				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.41880				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.24075				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.03240				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	24.03547	100.00000	23.97529				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.73567	100.00000	16.69423				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.91548	100.00000	30.84058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.16551	100.00000	65.99983				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.52863	100.00000	30.45467				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.47774	100.00000	17.43445				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.43937	100.00000	21.38225				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.36014	100.00000	8.33813				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.30110	100.00000	16.25766				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.20686	100.00000	13.17167				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.42794	100.00000	9.40281				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.89497				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.88421				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.14698				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.20567				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.84160				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.08248				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.97342				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.56610				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.56579				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.62565	100.00000	17.58295				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.36439	100.00000	12.33444				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.24406	100.00000	10.21924				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.46591	100.00000	9.44298				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.41445				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.23013				0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.63348			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92540			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15945			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.06328			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.95552			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.37886			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.03849			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.08594			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.84620			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.13946			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.13114			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79106			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.58888			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.14967			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.58552		12.35000	104.55090			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	16.22484		100.00000	16.18422			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20364			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.27591		100.00000	6.26054			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	34.07917		100.00000	33.99571			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	62.88656		100.00000	62.72909			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.29084		100.00000	12.27577			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	33.59263		100.00000	33.50851			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	107.07261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.61160			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.74000		105.69926		8.74000	105.67457			0.00	0	769,900,000.00
RW23	On 10/12/2023	Spot Bond	9.10000		105.89586		9.10000	105.86997			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.57500		91.07427		9.57500	108.76226			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.13061			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		109.08910		7.67000	109.06642			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.49500		10.00000	108.46700			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22936			0.00	1,400,000,000	700,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.10000		105.05106		9.10000	105.02539			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.79193			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.98635			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.24088			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.32016			0.00	0	600,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.95746			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.34605			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	99.85389			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.97500		104.19773		6.97500	104.17794			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.69500		99.53591		8.69500	99.51276			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.56500		103.63547		7.56500	103.61462			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.47784		7.96000	103.45596			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32500		103.73149		7.32500	103.71126			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.36000		100.62600		8.36000	100.60360			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.47000		103.67346		7.47000	103.65285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.83000	103.52966		7.83000	103.50813			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76412			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33016			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.01000	102.67963		8.01000	102.65772			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32373			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63194			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.83675			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.20000	107.89400		9.20000	107.86734			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.76000	106.33708		9.76000	106.30908			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.48610			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.17885			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.37020			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.37498			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.77500	103.98222		8.77500	103.95754			0.00	0	392,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	22.29310		100.00000	22.24322			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.19000	107.31092		9.19000	107.28429			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.75149			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.70000	103.09869		8.70000	103.07458			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.77000	92.87142		9.77000	92.84695			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29000			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.51000	105.48107		9.51000	105.45416			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67902			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.69742			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.66000	103.62158		9.66000	103.59502			0.00	0	1,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	99.86909			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	99.86530			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.74000		98.89771		8.74000	98.87434			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.96000		96.72695		9.96000	96.70098			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.36500		97.32418		10.36500	97.29702			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.14000		101.12094		9.14000	101.09598			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47000		107.79877		7.47000	107.77694			0.00	0	530,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.07000		129.02948		2.07000	278.59025			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500		101.79012		1.79500	129.45215			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.55925		100.00000	23.50218			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	100.23335			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.05214		100.00000	22.99630			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.84958		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000		114.16672		2.42000	128.06677			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.35015		6.50000	100.33262			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.93221			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.49719			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07429			0.00	300,000,000	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.99000		102.27550		8.99000	102.25080			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64308			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44088			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.62550			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.56004		100.00000	24.49854			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87374			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	94.98049		100.00000	94.73943			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83615			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.81643		100.00000	34.73208			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	42.26802		100.00000	42.16562			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.36109		100.00000	31.28429			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.30000	102.99318		9.30000	102.96773			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.04489			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.29406			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72000	104.12072		7.72000	104.09893			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.79500	101.03633		8.79500	101.29623			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.36000	100.62600		8.36000	100.60360			0.00	0	3,390,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.19954			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27356			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.63012			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.16050			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.19191			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.19946			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.06000	104.78286		8.06000	104.76012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33824			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.12450			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.99000		96.48182		8.99000	96.45863			0.00	0	282,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13908			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.61585			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.87701			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.93000		90.53650		8.93000	90.51490			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.93000		90.53650		8.93000	90.51490			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.70000		96.41819		8.70000	96.39551			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77461			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.84000		101.74049		7.84000	101.71923			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.26000		112.00746		2.26000	112.43439			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.44500		101.30805		8.44500	101.28503			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.14891			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.91000		107.54670		9.91000	107.51813			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01553			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.15500		76.40214		10.15500	76.38158			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.01964			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.12051			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.62731			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.13446			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.65726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.21803			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	100.66425			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.78990			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87747			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87781			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.77223			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.61440			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.59812			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.52798			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.47630			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.35126			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.16083			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.14042			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.02208			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.71248			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.53500		103.29106		6.53500	103.27308			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.51000		103.90054		8.51000	103.87689			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		62.87705		100.00000	62.71960			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.78492			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.02101			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.62715			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.65842			0.00	3,000,000,000	1,500,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15471			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.77754			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88574			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.89378			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72000		103.18239		7.72000	103.16080			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.04014			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.04119			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.03609		7.83000	102.01443			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03955			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04087			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.03488			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.03955			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.04087			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.43547		7.16000	101.84351			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.04346			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04325			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.04830			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04762			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.06805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06574			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03950			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04119			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.26776		8.73000	102.24362			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.77319			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04087			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.66500		95.31121		8.66500	100.81790			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.58465			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03836			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04357			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04299			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04032			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04819			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04798			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.04381			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06445			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06465			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06198			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.16835			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.20761			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.94000		101.81906		8.94000	102.30943			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.18405			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.23900			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.85000		100.32285		8.85000	100.29886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.46027			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.53822			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.96000	95.46212		8.96000	99.24491			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.30959			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.30959			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.62587			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.43498			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.43498			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.78152			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.94273			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.94273			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.41182			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03842			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.84161		101.06155	5.82716			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	100.28376			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.03760			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44938			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.03760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.03815				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.03842				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03727				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03815				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04114				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.04114				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04114				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04550				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.04659				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04523				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06695				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.06830				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06776				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.62500	99.89121	6.62500	99.87311				0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.29000	88.58293	9.29000	88.52972				0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.49500	10.00000	108.46700				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000	107.12830	7.91000	107.10535				0.00	0	29,625,600,000.00
TN20	On 17/09/2020	Spot Bond	9.18500	106.53787	9.18500	106.51188			9,185,000,000,000.00	1,000,000,000	22,230,200,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.47331	100.00000	1.46970				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.40000	113.09800	9.40000	113.06930			1,880,000,000,000.00	200,000,000	11,810,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.61000	100.91770	9.61000	100.89153				0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.66000	98.46151	9.66000	98.43586				0.00	0	9,643,100,000.00
TN30	On 09/10/2030	Spot Bond	9.98000	104.44723	9.98000	104.41944			199,600,000,000,000.00	20,000,000,000	12,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.37500	103.74099	10.37500	103.71232			207,500,000,000,000.00	20,000,000,000	11,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85791			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.21278			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.34451			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.37823			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.38170			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.54814			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.89329			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.38000			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.49500		10.00000	108.46700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30411			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31018			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22913			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.24387			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.80655		10.00000	99.77894			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.81136		9.75000	99.78444			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.81497		100.00000	9.78881			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.72472			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.76772			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.72544		100.00000	0.02617		3,500,000,000,000,000.00	35,000,000,000	17,850,000,000.00	
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.23144		100.00000	8.19811			0.00	0	30,000,000,000.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.79153			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.53504		100.00000	8.50047			0.00	0	15,200,000,000.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.79629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC2U	On 14/06/2024	Spot Bond	100.00000	8.78803	100.00000	8.75245				0.00	0	3,100,000,000.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.92878				0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	11.87458	100.00000	11.82649				0.00	0	5,100,000,000.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.21714				0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.26472	100.00000	15.20291				0.00	0	4,500,000,000.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.70215	100.00000	11.67285				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.35464				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.09924				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.54772				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.31776				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.04356				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.75858				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.48911				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38973				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.22890				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.43210				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.96183				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.62245				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	94.95934				0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.86762				0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000	0.00000	94.74440				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000	0.00000	94.37701				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.04367				0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.65360				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.94386			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.38444			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.08535		100.00000	15.04757			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47178			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28111			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24658			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98699			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52603			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53490			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.55168			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.15781			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16047			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.08915			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond		100.00000	75.65217		100.00000	75.43353		1,350,000,000,000,000.00	13,500,000,000	7,000,000,000.00	
TWC096	On 24/07/2015	Spot Bond		100.00000	79.86871		100.00000	79.69432		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09247			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond		100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00205			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12769			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.84000	109.85380		8.84000	109.82799			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.09203	100.00000	8.07583				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.90483	100.00000	7.88902				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.68395				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		73.14629	100.00000	73.00000				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.51523				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.51400				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.47018				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.51722				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.51926				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.47233				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.48482				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.59651	100.00000	7.58130				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.40931	100.00000	7.39449				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	6.86000		110.84574	6.86000	110.82508				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.59000		237.41774	1.59000	237.42162				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.39500		103.86309	6.39500	103.84501				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.46000		106.55565	7.46000	106.53409				0.00	0	4,950,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.75000		107.93337	7.75000	107.91070				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.96500		107.88328	7.96500	107.86000				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.04000		108.17205	8.04000	108.14850				0.00	0	2,840,000,000.00
Z014	On 30/06/2015	Spot Bond	6.02500		98.88999	6.02500	98.87385				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95500		97.16247	5.95500	97.14707				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02500		98.87385	6.02500	98.85772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.14000	73.26242		7.14000	73.24845			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	66.97248		100.00000	66.84982			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	37.60616		100.00000	37.53482			0.00	0	0.00
Total for j-Bonds :										53,118,517,610,448,000.00	0,183,741,200	11,422,635,953.00
Grand Total:										53,118,518,458,748,800.00	0,183,803,124	11,426,647,459.00