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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2015

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 19/01/2015	Any day expiry		11.50310	11.50310		11.52310	11.52310		10.76	0.00	0	0.00
\$ / R	On 19/01/2015	Any day expiry	11.53	Put	74.31060	0.07431	66.73080	0.06673	74.311	11.14	0.00	0	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.50620	11.50620		11.52750	11.52750		11.43	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	37.76990	0.03777	45.51900	0.04552	37.770	12.56	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.51400	11.51400		11.53820	11.53820		11.81	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	1.77830	0.00178	2.06140	0.00206	1.778	15.10	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	14.61310	0.01461	14.76600	0.01477	14.613	13.09	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	142.61330	0.14261	161.87350	0.16187	142.613	11.99	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.10460	0.00010	0.09540	0.00010	0.105	33.17	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.51810	11.51810		11.54190	11.54190		12.01	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	78.58250	0.07858	87.14570	0.08715	78.583	12.72	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	72.56450	0.07256	80.60760	0.08061	72.564	12.83	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.55230	11.55230		11.58910	11.58910		12.21	9,769,611.30	843	843.00
\$ / R	On 25/02/2015	Any day expiry		11.56930	11.56930		11.59040	11.59040		12.30	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	8.48840	0.00849	8.87540	0.00888	8.488	11.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	41.14440	0.04114	36.82180	0.03682	41.144	11.53	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	181.74750	0.18175	188.52260	0.18852	181.748	12.55	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.72680	0.00073	0.82410	0.00082	0.727	23.57	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2015	Any day expiry		11.57120	11.57120		11.59230	11.59230		12.32	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.57300	11.57300		11.59420	11.59420		12.34	0.00	0	974.00
\$ / R	On 12/03/2015	Any day expiry		11.59730	11.59730		11.61870	11.61870		12.50	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.60480	11.60480		11.62620	11.62620		12.49	908,818,307.20	78,314	1,153,707.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.87810	0.00188	2.27940	0.00228	1.878	14.33	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.05450	0.00305	3.62240	0.00362	3.054	13.17	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.22440	0.00522	5.61850	0.00562	5.224	12.35	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.72870	0.01073	11.09640	0.01110	10.729	11.91	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.89030	0.01289	13.21300	0.01321	12.890	11.79	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	14.90210	0.01490	15.17130	0.01517	14.902	11.70	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.44840	0.01545	15.70150	0.01570	15.448	11.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	22.01080	0.02201	22.03260	0.02203	22.011	11.44	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	635.81080	0.63581	656.83560	0.65684	635.811	11.21	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	440.44450	0.44044	456.18030	0.45618	440.444	11.74	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	101.46000	0.10146	95.00390	0.09500	101.460	11.85	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	138.42470	0.13842	130.30570	0.13031	138.425	12.06	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	343.22470	0.34322	356.50570	0.35651	343.225	12.06	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	146.68280	0.14668	138.22330	0.13822	146.683	12.10	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	164.06540	0.16407	154.91950	0.15492	164.065	12.19	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	182.59790	0.18260	172.76430	0.17276	182.598	12.27	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	267.06650	0.26707	277.95010	0.27795	267.067	12.36	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	262.16010	0.26216	272.87300	0.27287	262.160	12.38	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	207.36010	0.20736	196.67300	0.19667	207.360	12.38	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	238.66730	0.23867	248.53960	0.24854	238.667	12.49	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	239.83720	0.23984	227.67970	0.22768	239.837	12.53	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	309.76770	0.30977	294.03060	0.29403	309.768	13.04	2,323,257.75	7,500	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	184.91040	0.18491	190.14720	0.19015	184.910	13.17	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	156.21290	0.15621	160.16890	0.16017	156.213	13.63	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	446.52650	0.44653	428.41910	0.42842	446.527	13.91	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	123.85710	0.12386	126.37490	0.12637	123.857	14.27	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	121.84720	0.12185	124.27900	0.12428	121.847	14.32	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	517.04720	0.51705	498.07900	0.49808	517.047	14.32	208,887.07	404	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	112.34070	0.11234	114.35760	0.11436	112.341	14.55	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	57.37720	0.05738	57.12920	0.05713	57.377	16.67	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	952.57720	0.95258	930.92920	0.93093	952.577	16.67	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	51.51540	0.05152	51.09450	0.05109	51.515	17.05	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	49.51860	0.04952	49.04210	0.04904	49.519	17.20	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	37.40340	0.03740	37.07730	0.03708	37.403	18.12	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	27.04990	0.02705	26.15270	0.02615	27.050	18.96	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	4.38690	0.00439	4.75840	0.00476	4.387	21.64	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.62570	11.62570		11.64740	11.64740		12.81	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	19.53830	0.01954	19.75940	0.01976	19.538	11.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	46.04360	0.04604	44.16210	0.04416	46.044	11.41	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	69.71720	0.06972	66.32270	0.06632	69.717	11.64	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	269.61160	0.26961	278.65280	0.27865	269.612	12.71	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	197.83700	0.19784	203.64900	0.20365	197.837	13.51	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	8.08350	0.00808	1.29890	0.00130	8.084	25.49	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.63510	11.63510		11.65700	11.65700		12.76	0.00	0	0.00

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 01/04/2015	Any day expiry	11.20	Put	86.98340	0.08698	82.87120	0.08287	86.983	11.74	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	115.51930	0.11552	117.74020	0.11774	115.519	15.30	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.68660	11.68660	11.70890	11.70890		13.08	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	36.11750	0.03612	35.03570	0.03504	36.118	11.85	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	93.43630	0.09344	89.48430	0.08948	93.436	11.72	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	224.68400	0.22468	229.78450	0.22978	224.684	14.27	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	32.15550	0.03216	32.16580	0.03217	32.156	27.84	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.74240	11.74240	11.76490	11.76490		13.39	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	50.58960	0.05059	48.66330	0.04866	50.590	12.03	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	70.41480	0.07041	67.34460	0.06734	70.415	11.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	111.35650	0.11136	105.96850	0.10597	111.356	11.81	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	322.96240	0.32296	328.29290	0.32829	322.962	13.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	240.73980	0.24074	243.63850	0.24364	240.740	15.10	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.46140	0.04846	48.48280	0.04848	48.461	27.98	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.76740	11.76740	11.79000	11.79000		13.41	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.77310	11.77310	11.79580	11.79580		13.44	70,226,541.50	5,965	78,740.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	49.68850	0.04969	48.08260	0.04808	49.689	12.17	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	52.02080	0.05202	50.31310	0.05031	52.021	12.16	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	58.24410	0.05824	56.26720	0.05627	58.244	12.12	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	85.87020	0.08587	82.69380	0.08269	85.870	11.99	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	89.49520	0.08950	86.16240	0.08616	89.495	11.98	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	212.82910	0.21283	201.21990	0.20122	212.829	12.53	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	258.13090	0.25813	245.33720	0.24534	258.131	12.79	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	481.17570	0.48118	489.96730	0.48997	481.176	13.05	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	457.82610	0.45783	466.08730	0.46609	457.826	13.18	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	395.62860	0.39563	400.91910	0.40092	395.629	13.62	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	255.23240	0.25523	257.22870	0.25723	255.232	15.42	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	207.20170	0.20720	208.19360	0.20819	207.202	16.34	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	196.39200	0.19639	197.13890	0.19714	196.392	16.59	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	150.48960	0.15049	150.60360	0.15060	150.490	17.89	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	129.30420	0.12930	129.10190	0.12910	129.304	18.60	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	110.84770	0.11085	110.40760	0.11041	110.848	19.38	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.80000	11.80000	11.82280	11.82280		13.60	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	64.51420	0.06451	61.70900	0.06171	64.514	12.18	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	128.89870	0.12890	122.15950	0.12216	128.899	11.96	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	251.06170	0.25106	252.35570	0.25236	251.062	15.94	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.31170	0.05731	57.14570	0.05715	57.312	27.62	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.86380	11.86380	11.88670	11.88670		13.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	76.99110	0.07699	72.89820	0.07290	76.991	12.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	145.52350	0.14552	139.28650	0.13929	145.524	12.09	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	268.23000	0.26823	269.54920	0.26955	268.230	16.68	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	72.30210	0.07230	71.85050	0.07185	72.302	27.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.92030	11.92030	11.94320	11.94320		13.98	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	86.67820	0.08668	81.46740	0.08147	86.678	12.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	159.25550	0.15926	151.93150	0.15193	159.255	12.23	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	277.38200	0.27738	279.57680	0.27958	277.382	17.38	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	77.10240	0.07710	82.35280	0.08235	77.102	26.76	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.94750	11.94750	11.97040	11.97040		14.11	0.00	0	285.00

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 14/09/2015	Foreign Exchange Future		11.95530	11.95530		11.97820	11.97820		14.12	28,214,508.00	2,360	26,843.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	63.10590	0.06311	59.18230	0.05918	63.106	12.56	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,422.07860	1.42208	1,440.96870	1.44097	1,422.079	12.48	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	125.21810	0.12522	118.36900	0.11837	125.218	12.24	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,084.89240	1.08489	1,100.69450	1.10069	1,084.892	12.24	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	129.59240	0.12959	122.49450	0.12249	129.592	12.24	0.00	0	44,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	205.98720	0.20599	194.85840	0.19486	205.987	12.30	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	292.62480	0.29262	278.94910	0.27895	292.625	12.76	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	312.19270	0.31219	298.10270	0.29810	312.193	12.88	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	534.10360	0.53410	539.09450	0.53909	534.104	14.27	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	395.13370	0.39513	398.55350	0.39855	395.134	15.85	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	293.59350	0.29359	296.38030	0.29638	293.593	17.57	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	191.40660	0.19141	193.70650	0.19371	191.407	20.18	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	170.87220	0.17087	173.12550	0.17313	170.872	21.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	165.90640	0.16591	168.28320	0.16828	165.906	22.24	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.98260	11.98260		12.00540	12.00540		14.24	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	93.20620	0.09321	87.86940	0.08787	93.206	12.16	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	170.92260	0.17092	161.51150	0.16151	170.923	12.30	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	248.33760	0.24834	235.47120	0.23547	248.338	12.40	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	286.04760	0.28605	289.74260	0.28974	286.048	18.09	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	208.88120	0.20888	212.21420	0.21221	208.881	20.06	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	91.99260	0.09199	94.46970	0.09447	91.993	26.77	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.04140	12.04140		12.06430	12.06430		14.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.98310	0.10298	96.72280	0.09672	102.983	12.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	180.61250	0.18061	170.46590	0.17047	180.613	12.36	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	295.29900	0.29530	298.97830	0.29898	295.299	18.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	107.98140	0.10798	110.87940	0.11088	107.981	26.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.09690	12.09690		12.11990	12.11990		14.54	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	111.59880	0.11160	104.98520	0.10499	111.599	12.35	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	188.07450	0.18807	177.53210	0.17753	188.075	12.39	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	304.25340	0.30425	306.51040	0.30651	304.253	19.39	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	109.77010	0.10977	111.72900	0.11173	109.770	26.65	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.12270	12.12270		12.14570	12.14570		14.53	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.12860	12.12860		12.15170	12.15170		14.68	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	138.96790	0.13897	130.98530	0.13099	138.968	12.19	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,317.56790	1.31757	1,332.68530	1.33269	1,317.568	12.19	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,279.67680	1.27968	1,294.12870	1.29413	1,279.677	12.24	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,135.08520	1.13509	1,146.68410	1.14668	1,135.085	12.44	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,002.05780	1.00206	1,010.56190	1.01056	1,002.058	12.64	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	361.92060	0.36192	344.40600	0.34441	361.921	12.98	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	452.43610	0.45244	453.47870	0.45348	452.436	17.10	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	434.47130	0.43447	435.50010	0.43550	434.471	17.38	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	417.70800	0.41771	418.73930	0.41874	417.708	17.65	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	380.97410	0.38097	382.01690	0.38202	380.974	18.29	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	277.69330	0.27769	278.92380	0.27892	277.693	20.63	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry		12.14840	12.14840		12.17150	12.17150		14.66	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	118.79230	0.11879	112.00730	0.11201	118.792	12.42	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	193.04750	0.19305	182.34870	0.18235	193.048	12.37	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 21/12/2015	Any day expiry	14.15	Call	310.68440	0.31068	311.62700	0.31163	310.684	20.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	106.97680	0.10698	107.98900	0.10799	106.977	26.43	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.31720	12.31720	12.34050	12.34050		15.07	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.32360	12.32360	12.34690	12.34690		15.08	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.50990	12.50990	12.53220	12.53220		15.50	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.51840	12.51840	12.54070	12.54070		15.50	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.71970	12.71970	12.74100	12.74100		15.80	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.72820	12.72820	12.74950	12.74950		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.91230	12.91230	12.93270	12.93270		16.03	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.92300	12.92300	12.94330	12.94330		16.04	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.60480	11.60480	11.62620	11.62620		12.91	417,772.80	36	1,571.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,885.49370	0.41885	43,450.39010	0.43450	41,885.494	11.75	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.77310	11.77310	11.79580	11.79580		13.44	117,731.00	10	116.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.95530	11.95530	11.97820	11.97820		14.12	119,553.00	10	20.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.12860	12.12860	12.15170	12.15170		14.68	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.50990	17.50990	17.46910	17.46910		9.96	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	715.06470	0.71506	755.03530	0.75504	715.065	13.75	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	991.50850	0.99151	1,031.93180	1.03193	991.509	15.01	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,120.82460	1.12082	1,161.42470	1.16142	1,120.825	15.42	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.02150	0.00002	0.00860	0.00001	0.021	31.35	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.09090	0.00009	0.00000	0.00000	0.091	39.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.09420	0.00009	0.00000	0.00000	0.094	40.00	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.65100	17.65100	17.60910	17.60910		11.90	24,799,655.00	1,405	32,830.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	43.47070	0.04347	44.22300	0.04422	43.471	11.04	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	91.92090	0.09192	98.08470	0.09808	91.921	11.20	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	48.67050	0.04867	43.01570	0.04302	48.671	13.97	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	31.42600	0.03143	27.21620	0.02722	31.426	14.16	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	18.43040	0.01843	16.49890	0.01650	18.430	14.93	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.89470	17.89470	17.85370	17.85370		13.31	0.00	0	6,057.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.16120	18.16120	18.12070	18.12070		13.54	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.41900	18.41900	18.37990	18.37990		14.25	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09957	0.09957	0.09808	0.09808		14.64	497.86	5	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10111	0.10111	0.09961	0.09961		14.17	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10281	0.10281	0.10128	0.10128		15.11	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.56660	13.56660	13.55810	13.55810		9.86	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	8.54910	0.00855	10.17410	0.01017	8.549	12.46	0.00	0	10,000.00
€ / R	On 23/01/2015	Any day expiry			13.56900	13.56900	13.56190	13.56190		10.82	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	92.58500	0.09258	95.08750	0.09509	92.585	10.95	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.64200	13.64200	13.63820	13.63820		12.23	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	51.59520	0.05160	48.18480	0.04818	51.595	15.40	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	819.59520	0.81960	819.98480	0.81998	819.595	15.40	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.69070	13.69070	13.68280	13.68280		12.40	118,739,441.10	8,673	82,525.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	145.93650	0.14594	147.73180	0.14773	145.936	12.06	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	344.00270	0.34400	347.91540	0.34792	344.003	12.76	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	483.93590		0.48394		487.90660	0.48791	483.936	13.49	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	498.88400		0.49888		502.86120	0.50286	498.884	13.57	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	680.89940		0.68090		684.97960	0.68498	680.899	14.41	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	47.77870		0.04778		44.58860	0.04459	47.779	17.38	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	45.26830		0.04527		42.12790	0.04213	45.268	17.58	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	35.97200		0.03597		32.98200	0.03298	35.972	18.28	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	34.79210		0.03479		31.82660	0.03183	34.792	18.39	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	33.66080		0.03366		30.72030	0.03072	33.661	18.49	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	33.29390		0.03329		30.36200	0.03036	33.294	18.53	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	31.87680		0.03188		28.97930	0.02898	31.877	18.67	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	27.48930		0.02749		24.71450	0.02471	27.489	19.16	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.87540		13.87540		13.86850	13.86850		12.98	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	284.18540		0.28419		280.06360	0.28006	284.185	14.63	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.90210		13.90210		13.89540	13.89540		13.14	0.00	0	11,354.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	218.04580		0.21805		219.67620	0.21968	218.046	12.15	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	163.48460		0.16348		159.67210	0.15967	163.485	17.32	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.13610		14.13610		14.13010	14.13010		13.70	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.36480		14.36480		14.36040	14.36040		14.10	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	486.00850		0.48601		483.41150	0.48341	486.008	12.93	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	349.08360		0.34908		344.01630	0.34402	349.084	18.87	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			558.90400		558.90400		553.76000	553.76000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			567.71100		567.71100		562.49100	562.49100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			457.29700		457.29700		455.47400	455.47400			0.00	0	116.00
AL37	On 07/05/2015	Index Future			464.50200		464.50200		462.65500	462.65500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			548.33500		548.33500		544.46800	544.46800			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			556.97500		556.97500		553.05200	553.05200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			499.04500		499.04500		495.83400	495.83400			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			506.90800		506.90800		503.65100	503.65100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			515.48700		515.48700		512.17400	512.17400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.41710		9.41710		9.42740	9.42740		12.01	4,962,811.70	527	22,805.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	175.82960		0.17583		164.74760	0.16475	175.830	12.01	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	90.85520		0.09086		87.61430	0.08761	90.855	12.93	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	22.17230		0.02217		20.50000	0.02050	22.172	14.23	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.49490		9.49490		9.50620	9.50620		11.24	0.00	0	7,870.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.58440		9.58440		9.59530	9.59530		11.66	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.67220		9.67220		9.68510	9.68510		12.13	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.70560		9.70560		9.72660	9.72660		10.77	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.82670		9.82670		9.84830	9.84830		11.35	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			169.37320		169.37320		177.70140	177.70140			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 16/03/2015	Foreign Exchange Future		11.40640	11.40640		11.39530	11.39530		13.08	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future		11.59930	11.59930		11.58870	11.58870		13.89	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.86230	1.86230		1.86480	1.86480		11.65	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.87470	1.87470		1.87720	1.87720		12.38	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 05/02/2015	Bond Future		123.72679	123.72679		124.79351	124.79351			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		124.17704	124.17704		125.26268	125.26268			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.01419	89.51721		9.11766	88.69337			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		9.08462	87.14019		9.19101	86.30499			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.14404	88.63141		9.25355	87.78260			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 05/02/2015	GOVI		496.07200	496.07200		493.07800	493.07800			29,764,320.00	6	440.00
GOVI	On 07/05/2015	GOVI		503.88800	503.88800		500.85200	500.85200			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		512.41600	512.41600		509.32800	509.32800			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.77176	117.77176		117.84690	117.84690			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.63719	119.63719		119.71548	119.71548			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 05/02/2015	Bond Future		126.46370	126.46370		126.71792	126.71792			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		128.46680	128.46680		128.72713	128.72713			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future		128.06180	128.06180		128.08460	128.08460			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.72147	128.72147		128.74666	128.74666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	136.50763	136.50763		136.19366	136.19366			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	138.66968	138.66968		138.35319	138.35319			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 05/02/2015		Index Future	224.57700	224.57700		224.82300	224.82300			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.13400	228.13400		228.38600	228.38600			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	232.01400	232.01400		232.27000	232.27000			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	608.32800	608.32800		609.07700	609.07700			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	618.17800	618.17800		618.94100	618.94100			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.13000	93.87000		6.13000	93.87000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.14000	93.86000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.20000	93.80000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.23000	93.77000		6.20000	93.80000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.24000	93.76000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.36000	93.64000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.48000	93.52000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.58000	93.42000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.69000	93.31000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.79000	93.21000		6.86000	93.14000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12530	0.12530		0.12470	0.12470			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05840	0.05840		0.05810	0.05810		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05220	0.05220		0.05230	0.05230			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.17970	1.17970		1.17690	1.17690			3,539.10	3	203.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.18080	1.18080		1.17800	1.17800			0.00	0	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.18240	1.18240		1.17960	1.17960			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.18440	1.18440		1.18180	1.18180			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.48120	124.91620		7.58874	123.95550		7.32	88,440,669.60	708	28,245.00
R186	On 05/02/2015	8.00	Put	21.07000	0.02107		62.04000	0.06204	21.070	7.65	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	12.96000	0.01296		40.40000	0.04040	12.960	7.68	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.98	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.52049	126.88437		7.63163	125.91082		7.59	0.00	0	170.00
R186	On 07/05/2015	7.80	Put	1,126.74000	1.12674		1,521.96000	1.52196	1,126.740	7.61	0.00	0	300.00
R186	On 06/08/2015		Bond Future	7.54432	123.75507		7.65935	122.76597		7.69	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	199.26000	0.19926		324.83000	0.32483	199.260	8.16	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			7.55093		125.97312		7.66947	124.97101		7.45	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	350.18000		0.35018		534.95000	0.53495	350.180	7.91	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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 05/02/2015	Bond Future			285.56446		285.56446		286.45249	286.45249			0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.08763		290.08763		290.99436	290.99436			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.81935		236.81935		236.86286	236.86286			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			240.57020		240.57020		240.61874	240.61874			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.19650		106.82130		7.29925	106.19111		5.55	32,794,139.10	307	8,864.00
R2023	On 07/05/2015	Bond Future			7.22998		104.58071		7.33679	103.94252		5.91	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.24441		106.36986		7.35579	105.72164		5.73	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	25.36000		0.02536		55.91000	0.05591	25.360	6.12	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 05/02/2015	Bond Future			6.43463		107.63306		6.52349	107.41864		1.80	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,978.48000		2.97848		2,764.06000	2.76406	2,978.480	2.00	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.44061		105.16275		6.53899	104.94690		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.38004		106.96222		6.49083	106.74357		1.66	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			7.94753		100.67161		8.04501	99.82918			396,545,471.79	3,939	3,666.00
R2030	On 07/05/2015	Bond Future			7.99471		102.25800		8.09496	101.40413			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 05/02/2015	Bond Future			8.10313		104.34605		8.20573	103.40155			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.15059		101.83536		8.25601	100.87780			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.18621		103.57831		8.29463	102.60518			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 05/02/2015	Bond Future			8.20231		103.23921		8.29969	102.23955			6,194,352.60	60	34,604.00
R2037	On 07/05/2015	Bond Future			8.24914		104.86600		8.34901	103.85257			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.28622		102.40040		8.38879	101.37043			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 05/02/2015	Bond Future			6.69564		105.48053		6.78893	105.15991		2.83	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.72316		107.14249		6.82335	106.81873		2.80	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/08/2015	Bond Future			6.71246		104.93731		6.82096	104.60885		2.79	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	12.06000		0.01206		27.39000	0.02739	12.060	3.00	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.33217		104.78067		8.42447	103.74734			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.37863		106.43189		8.47322	105.38414			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.41609		103.86779		8.51313	102.80296			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 05/02/2015	Bond Future			8.32230		108.72391		8.39954	107.82914			923,718,339.36	8,496	35,230.00
R2048	On 07/05/2015	Bond Future			8.36472		106.00702		8.44378	105.10007			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.39780		107.82063		8.47879	106.89916			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			6.86651		102.09390		6.96973	101.66537		3.74	3,062,817.00	30	36,436.00
R207	On 07/05/2015	Bond Future			6.90142		103.70249		7.01076	103.26904		3.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,301.02000		3.30102		2,914.78000	2.91478	3,301.020	3.90	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.90691		101.83263		7.02340	101.39262		3.70	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,466.81000		2.46681		2,201.16000	2.20116	2,466.810	3.82	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.87371		103.65767		6.99700	103.21365		3.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,576.38000		2.57638		2,343.04000	2.34304	2,576.380	3.69	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.99583		101.24556		7.09870	100.74461		4.53	151,868,340.00	1,500	50,443.00
R208	On 07/05/2015	Bond Future			7.02835		99.44136		7.13619	98.93438		4.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.03714		101.14309		7.15064	100.62822		4.56	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	16.66000		0.01666		38.79000	0.03879	16.660	4.88	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.01980		99.55281		7.13862	99.03261		4.57	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	136.29000		0.13629		232.77000	0.23277	136.290	4.88	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.11139		83.59846		8.21366	82.72611		11.25	506,105,076.84	6,054	17,073.00
R209	On 07/05/2015	Bond Future			8.15246		81.76808		8.25721	80.88341		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.18313		83.16740		8.29047	82.26835		12.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/08/2015	Bond Future	9.90	Put	118.45000	0.11845	190.39000	0.19039	118.450	12.73	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
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 05/02/2015	Bond Future			176.89280	176.89280	177.22353	177.22353			0.00	0	628.00
R210	On 07/05/2015	Bond Future			177.61962	177.61962	177.95846	177.95846			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			131.09075	131.09075	131.12042	131.12042			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			133.16722	133.16722	133.19949	133.19949			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 05/02/2015	Bond Future			137.01555	137.01555	137.21841	137.21841			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future			139.18585	139.18585	139.39416	139.39416			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future			7.97757	94.38335	8.08009	93.52740		9.58	604,997,273.50	6,410	17,503.00
R213	On 07/05/2015	Bond Future			8.01983	92.32646	8.12506	91.45874		10.41	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.05063	93.90607	8.15881	93.02417		10.18	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 05/02/2015	Bond Future			8.21169	84.63818	8.30897	83.76094		11.94	0.00	0	13,407.00
R214	On 07/05/2015	Bond Future			8.25168	82.68087	8.35121	81.79140		13.03	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.28219	84.09550	8.38413	83.19140		12.80	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future			21,039.32000	21,039.32000	21,014.49000	21,014.49000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			5.02570	5.02570	5.02660	5.02660		10.16	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future			5.01880	5.01880	5.01780	5.01780		9.25	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future			1.70390	1.70390	1.71380	1.71380			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.67430	1.67430	1.67980	1.67980			0.00	0	0.00

Total for Derivatives : **3,912,212,914.17** **133,565** **3 797 168.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
i-Bonds												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33150			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.74000	102.75976		6.74000	102.70402			323,520,000,000.00	48,000,000	1,128,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47212			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.96500	107.58248		7.96500	107.51287			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.01906			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.55500	106.92537		8.55500	106.85157			7,699,500,000,000.00	900,000,000	700,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.78800		10.00000	104.70600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.16036			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.25093			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.83000	99.62259		8.83000	99.55128			0.00	0	300,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.90710		100.00000	10.82802			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.76503		10.84000	101.67605			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.86000	102.75606		6.86000	102.69888			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.18444			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.31000	106.18924		8.31000	106.11760			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	125.76542		2.35000	272.08567			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25566			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10379			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61952			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.64391			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.66002			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.95408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93111			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.60215			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	88.89216		100.00000	88.25722			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	173.23327		2.09000	173.17342			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.52070		2.76000	163.45553			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.38281		2.17000	174.32143			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.41180		1.82000	186.35149			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.50625	80.32258		7.50625	80.27481			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.50625	80.32258		7.50625	80.27481			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54025			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21722			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01027			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.37000			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	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.11000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35623		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.03000	108.72776	7.03000	108.66553		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.99995		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	88.76000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.20000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.69500	94.86040	2.69500	108.84448		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.39500	103.09854	2.39500	162.52326		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.29000	118.10721	2.29000	216.36355		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	86.85000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	8.89500	96.48666	8.89500	96.41710		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	98.52000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.90000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.67094		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	94.21000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	102.44000		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	106.91004	9.63000	106.82721		0.00		0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.70000		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	8.98000	111.80731	8.98000	111.72640		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.26000	94.83333	8.26000	94.77009		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	106.19000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	112.49000			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	9.07500		111.07209		9.07500	110.99088			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.78388			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.69475			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.66000		109.48751		7.66000	109.41933			4,596,000,000.00	600,000	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.26500		108.19692		8.26500	108.12473			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.90000		102.17975		6.90000	102.12293			46,092,000,000,000.00	6,680,000,000	4,079,100,000.00
ABS6	On 01/06/2020	Spot Bond	8.34500		100.47041		8.34500	100.40273			7,510,500,000.00	900,000	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.17500		100.49147		9.17500	100.41679			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.29000		105.46082		7.29000	105.39826			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		217.80523		2.16000	275.86229			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.77000		127.96061		1.77000	130.77303			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000		131.48714		2.11000	134.08201			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00640		100.00000	0.00635			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		85.74014		100.00000	85.14747			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.19000		106.07444		11.19000	105.97877			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.57805			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.92206		100.00000	5.87818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.61674			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.16511			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	35.29826	100.00000	35.03668			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.53936			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	67.57086	11.00000	67.51292			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	35.29826	100.00000	35.03668			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	100.59380			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64975			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.56883			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58570			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.59312			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.98954			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.98954			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.01267			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.01267			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.96640			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	93.69305			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.86500	10.00000	105.78200			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.40158			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.57561			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.59224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.59893			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.58546			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.55535			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.74500		105.59415		8.74500	105.72296			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.78427			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.43340			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	87.70380			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	178.22428			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	178.28634			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.56875			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.56678			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99630			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.56641			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.53513			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.41301			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.86500		10.00000	105.78200			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.70602			0.00	0	4,916,855,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.79518			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.57079			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.63061			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.50615			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.49463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51699			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55884			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53517			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50818			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51563			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.39107		10.23000	103.30562			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52290			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51157			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.30639			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.90500	104.00389		8.90500	103.92923			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55674			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.75117		1.75000	116.82039			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60020			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51613			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53755			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55420			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52089			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80897			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99806			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.15712			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51488			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55750			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55088			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.54486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.57339			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.58215			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87361			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10137			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.58426			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.58426			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60740			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54088			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61750			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.48233			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60740			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.76756			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.59575			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.58082			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.12528			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.04870			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50755			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50287			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.11312			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51556			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53174			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53755			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50755			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.56270			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88989			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.76464			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.71228			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19160			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92233			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.00452			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.37467		100.00000	24.19796			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.09001		100.00000	12.99301			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12735			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94202			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93600			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.92800			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.93868			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.44500	100.64162		7.44500	100.58101			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.92136			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.90864			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.27500	104.02153		8.27500	103.95165			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.07500	117.50306		9.07500	117.41714			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98000	108.10727		6.98000	108.04582			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.63500	105.17715		8.63500	105.10349			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.00687		100.00000	13.91357			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.46500	105.67220		9.46500	105.59124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.64500	166.96980		2.64500	166.90456			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87735			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74790			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	72.70916		100.00000	72.27723			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.39192			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.42108			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	100.60794			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.37117			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51261			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
ASN009	On 27/02/2017	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	100.53517			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55035			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94267			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	102.33000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.89095			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.18907			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	131.22454		2.54000	298.08232			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	96.14362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	107.65878			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.04503			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	93.59365			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.76141			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56214			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.47483			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.52189		2.55500	208.36932			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
ASN35U	On 20/12/2016	Spot Bond	100.00000	28.11057		100.00000	27.92332			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.07360		100.00000	16.94707			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.17207		100.00000	17.04481			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.72896		100.00000	16.60499			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69375			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46746			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33801			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.37500	107.38999		8.37500	107.31741			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65084			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.84368			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.40516			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.12904			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.83500	104.43136		8.83500	104.35697			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.27000	106.42276		7.27000	106.36015			0.00	0	1,500,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	51.71030		100.00000	51.32710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.00009			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.26000	106.94575		8.26000	106.87443			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.76002	102.64124		10.76002	101.75683			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.91815	100.97180		10.91815	100.73306			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.92762	100.94406		10.92762	100.72525			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47799			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93770	100.87301		10.93770	100.71285			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.32594	101.65765		11.32594	101.63925			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48876			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48876			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48883			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.01002	100.56905		11.01002	100.47391			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.98035	101.83725		10.98035	100.83659			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.91815	100.97180		10.91815	100.73306			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.81340	101.39684		10.81340	101.06826			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.95334	97.40209		9.95334	100.83962			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46513			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45383			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45383			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		9.73537	102.06528		9.73537	101.43211			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.03500	100.68507		11.03500	100.60430			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	10.96000		74.70388		10.96000	98.74849			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	100.42440			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.80396		9.28000	100.40856			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44753			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.77500		73.39350		10.77500	98.72667			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43491			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44542			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44542			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42986			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.45625			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	100.45625			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.43070			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.44156			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.45634			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.33620			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.35991			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76002		102.75497		13.76002	101.87111			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.86243		101.53351		14.86243	101.49630			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.71198		101.70967		13.71198	101.19492			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.58121			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.58121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.58121			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.60194			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50831			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.91851		100.00000	25.77127			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.59151		100.00000	19.44634			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.83048		100.00000	17.69835			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.00648		100.00000	10.92490			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.01230		100.00000	10.92977			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.30735		100.00000	13.20873			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.53059		100.00000	11.44514			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.95667			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90965			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16797			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17765			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.31567		100.00000	8.25404			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.31567		100.00000	8.25404			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	103.39704		2.06000	179.76401			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.59500	102.76391		7.59500	166.90453			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.59500	104.08053		7.59500	167.16089			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.98000	103.18680		7.98000	103.12028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		7.37500	101.51010		7.37500	101.44920			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.64030			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79851			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.83423			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95329			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.07234			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.40539			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	26.08754		100.00000	25.89841			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	101.62763			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65958			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.67023			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.79801			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.96833			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.52424		100.00000	25.33919			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.52424		100.00000	25.33919			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	100.68269			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69567			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.81000	104.97180		7.81000	104.90517			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73461			0.00	200,000,000	100,000,000.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80366			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.63852		100.00000	14.53004			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond			100.00000		14.63852	100.00000	14.53004				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond			0.00000		100.00000	0.00000	101.52065				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond			10.49500		103.84948	10.49500	102.93268				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond			100.00000		57.09312	100.00000	56.76877				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond			0.00000		100.00000	0.00000	100.94947				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond			0.00000		100.00000	0.00000	99.97540				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond			8.08500		70.97874	8.08500	103.23851				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond			0.00000		100.00000	0.00000	99.62685				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond			0.00000		100.00000	0.00000	97.50901				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond			0.00000		100.00000	0.00000	101.02250				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond			0.00000		100.00000	0.00000	101.18225				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond			0.00000		100.00000	0.00000	101.00941				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			0.00000		100.00000	0.00000	101.05933				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			0.00000		100.00000	0.00000	101.15000				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			0.00000		100.00000	0.00000	101.52660				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			0.00000		100.00000	0.00000	102.15311				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond			100.00000		87.49052	100.00000	86.86855				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond			0.00000		100.00000	0.00000	99.77334				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond			0.00000		100.00000	0.00000	99.76673				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond			0.00000		100.00000	0.00000	98.88794				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond			0.00000		100.00000	0.00000	99.88226				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond			0.00000		100.00000	0.00000	94.70532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC006	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89686			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.79376			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.70793			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.33596			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.10924			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.43136			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.29222			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	75.25773		100.00000	74.79508			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.02286			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.98526			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.92584			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.77773			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.57037			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		100.00000	81.11111		100.00000	80.57395		2,960,000,000,000,000.00	29,600,000,000	29,600,000,000.00	
BTC022	On 16/04/2015	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		100.00000	67.21915		100.00000	66.84982			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.91801		100.00000	25.72594			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61282			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.25875			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.96000	111.30668		8.96000	111.22586			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.52041			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.86000	104.11349		8.86000	104.03872		10,986,400,000,000.00	1,240,000,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond		11.97500	102.30775		11.97500	102.20920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.55137			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.87500		104.33735		11.87500	104.23927			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33120			0.00	0	30,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.85000		102.81137		8.85000	102.73761			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.73512			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.87500		101.62958		11.87500	101.53405		1,662,500,000,000.00		140,000,000	70,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.13179			0.00	0	85,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.03141			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.48166			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.58500		97.28852		9.58500	97.21306			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.44500		118.79705		9.44500	118.70672			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72500		112.66102		9.72500	112.57289			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.60500		120.92783		8.60500	120.84344			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.21275			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.16000		104.68817		11.16000	104.59399			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.03031			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.85622			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.86480		10.00000	105.78190			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30799			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64795			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.74545			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.74875			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.11513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39216			0.00	67,578,000	33,789,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40693			0.00	91,906,200	45,953,100.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42423			0.00	100,015,600	50,007,800.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.10958			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.08798			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.20212			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50029			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56886			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26148			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.49162	10.11000	100.40951				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21310			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.27130	2.76000	122.22269				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	119.44058	3.14000	122.22825				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.19900	8.25000	103.12988				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.81000	129.85085	2.81000	123.90840				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.33342	2.40000	121.51025				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79372			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.23000	102.64056	8.23000	102.57236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91268			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91870			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.28000	102.72281		8.28000	102.65414			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.28000	102.72281		8.28000	102.65414			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.33000	101.56210		8.33000	101.49382			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58235			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64035			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94762			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94762			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31527			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
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10215			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.16974			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.74344		9.35000	103.66618			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.74344		9.35000	103.66618			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.08134			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.08416			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71014			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46312			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50047				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46312				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46312				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48680				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29787				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91627				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39857				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39857				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39857				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81832				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.70500	106.29618	8.70500	106.22116				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.51900				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65998				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88811				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88498				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93877				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.11262				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.29320				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11304				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.98653				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82357				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68144				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50355				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.83247			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.47752			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66938			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45272			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.75347			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24433			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44787			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30400			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62081			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26907			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42120			0.00	240,000,000	120,000,000.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41289			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.89228			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.50677			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.17500	98.34383		10.17500	98.26298			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.69500	99.96031		10.69500	99.87404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39490			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.61537			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.47276			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.77789			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.86219			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.29374		8.80500	101.84973			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54088			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.77571			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.75704			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56553			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57550			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.61404			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59591			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82474			0.00	1,580,000,000	790,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.64486			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64986			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39490			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	117.15196			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	117.31994			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.80493			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71137			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39715			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81971			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.67658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.52157			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.59544			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.78749			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.45554			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38590			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.69058			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.04633			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.82460			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.69307			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.79452			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.49286			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.33743		10.55000	103.34939			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.35500		109.59418		9.35500	110.60811			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.55225			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.81376			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.49500		111.17028		11.49500	112.40553			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.94558			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.52500		112.11236		11.52500	111.94180			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.95500		105.70391		9.95500	111.09193			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.94558			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.76562			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.62971			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.54378			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.55526			0.00	1,000,000,000	500,000,000.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.55539			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41155			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.88500		107.92513		8.88500	107.79562			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.16709			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59743			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.49625		10.55000	103.40810			0.00	0	600,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.64408		11.00000	100.93101			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.90637			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.60740			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88318			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.28500		108.33205		11.28500	108.16791			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.66574			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.55515			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.76358			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.59246			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	100.29823			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.51143			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51422			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.54422			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.15034		7.01000	40.74429			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	175.68258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.98000		103.18680		7.98000	146.82043			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.59500		37.85121		7.59500	166.90453			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.59500		38.28640		7.59500	167.16089			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.69666			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.65131			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09356			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09356			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.58907			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55129			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55877			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09110			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55088			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.77789			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.50153			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.54187			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53850			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	94.89047			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.23625			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.02215			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		108.67726		8.87000	106.95706			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.21000		103.38491		8.21000	103.31637			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.52500		116.71378		9.52500	116.62431			0.00	0	20,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.07000	103.50564		8.07000	103.43817			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.09500	111.31512		9.09500	111.23311			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.13500	107.62058		9.13500	107.54138			730,800,000,000.00	80,000,000	40,000,000.00
COT01	On 03/04/2023	Spot Bond	9.50500	100.46177		9.50500	100.38491			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.32500	102.10514		10.32500	102.02046			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.32500	94.94887		10.32500	94.87012			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05491			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97159			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.79000			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.01222		100.00000	9.93804			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.07005			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.50254			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.62432			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.96122			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.54096		100.00000	9.47025			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.17010		100.00000	12.07991			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.86000	101.57318		10.86000	102.72140			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.34088		100.00000	14.23461			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.07073		100.00000	6.02574			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.07971		100.00000	14.96797			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.56520			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.53500	100.49086		7.53500	100.42927			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89852			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06028			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.60173		100.00000	65.12613			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79176			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.15794			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	103.13487			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.03291			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71004			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.01684			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.81602			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61735			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33523			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.08500	105.43791		8.08500	105.36906			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.08000	111.83167		7.08000	111.76756			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.93000	110.45564		7.93000	110.38564			19,032,000,000.00	2,400,000	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	8.56500	112.18738		8.56500	112.11070			4,642,230,000.00	542,000	1,124,347,700.00
DV24	On 18/02/2024	Spot Bond	8.76500	109.75181		8.76500	109.67509			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.01500	112.76979		9.01500	112.68876			0.00	0	450,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.42876			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32724			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58584			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05573			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63292			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22138			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54766			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77666			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500		133.38114		7.43500	133.30179			0.00	0	2,110,800,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.27136			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	2.24000		101.17448		2.24000	116.15090			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.96557		1.20000	134.56045			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.11000		123.27639		2.03500	124.27745		58,058,760,000,000.00	27,516,000,000	9,172,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.04500		111.72881		2.04500	111.69052			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500		111.46114		2.05500	112.66432			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000		103.22780		2.14000	103.19171			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000		101.50453		2.22000	116.52839		33,966,000,000,000.00	15,300,000,000	15,300,000,000.00	
EMM01	On 28/07/2020	Spot Bond	8.98500		106.49006		8.98500	111.67868			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.83500		112.61493		8.83500	112.53427			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.37500		106.20808		9.37500	106.12747			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.65000		97.92581		9.65000	99.33169			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.79000		109.40811		9.79000	106.72570			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23866			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.47376			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70982			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.51059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.45244			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09588			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.37513			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53699			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	86.01870		100.00000	85.22222			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	100.51575		100.00000	99.74649			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.05000	101.45361		11.05000	101.36588			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.06525			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78256			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38897			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.35500	100.49281		9.35500	100.41711			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.24587			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.06931			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	101.31008			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	101.39164			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18808			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.23676			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17834			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.21891			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.19595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.17962			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.42264		7.05000	103.36359			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500	107.82958		7.30500	107.76584			1,047,537,000.00	143,400	9,000,143,400.00
ES23	On 25/01/2023	Spot Bond	7.93500	111.91781		7.93500	111.84683			46,223,755,500.00	5,825,300	6,116,193,600.00
ES26	On 02/04/2026	Spot Bond	8.32000	98.94942		8.32000	98.88297			2,549,794,624,000.00	306,465,700	10,607,365,700.00
ES33	On 15/09/2033	Spot Bond	8.99500	89.19310		9.09500	88.32855			5,477,818,276,000.00	608,984,800	37,167,184,800.00
ES42	On 25/04/2042	Spot Bond	9.16000	95.40614		9.16000	95.33575			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24310			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.28244			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12675			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94204			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38704			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19997			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.45301			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.93753			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08966			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.87491			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.39853		100.00000	12.30864			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.06639		100.00000	11.97891			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.66527			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.31233			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.74310			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.79492			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.87500	99.44573		8.87500	99.37459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69059			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69053			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.79964			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.01643			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.02978			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.04685			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.58500		104.13216		9.58500	103.16089			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.72500		108.20850		9.72500	108.12384			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.62122			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		133.23450		2.11000	134.08201			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		127.23187		2.19000	275.26182			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000		105.06886		2.41000	111.64614			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37500		103.32693		2.37500	162.88357			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000		119.97726		2.18000	219.79130		1,308,000,000,000.00	600,000,000	300,000,000.00	
FRBN04	On 15/09/2015	Spot Bond	7.30000		108.55185		7.30000	108.48738			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74300		64.58066		7.74300	63.95044			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44200		41.40665		9.44200	40.50109			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.09804		9.68000	39.17225			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		89.68059		100.00000	89.02439			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		91.65133		100.00000	91.01925			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.22323			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65661			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62424			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.97998		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60740			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	100.57883			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71024			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	100.59743			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.98391		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63526			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78256			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75952			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	17.68291		100.09221	17.55175			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.54221			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73051			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.61066			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.61743			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.56413			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.56752			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.74305			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.55754			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.19446		13.22500	62.12706			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52556			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.52623			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.78463			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.55021			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64000	96.80726		3.64000	100.10834			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.57417				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.30087				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39490				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.62499				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.54088				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.52822				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.84941				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.61868				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.42399				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.83017				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.02077				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71004				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.56219				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.72653				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52223				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.56752				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.56752				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63510				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29583				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.31174				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.47614				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.86500	10.00000	105.78200				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.16141				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.59943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14150			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45768			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08140			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08161			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93804			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94405			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.93804			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94429			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61702			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.75578		8.75000	101.68400			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.50462			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.75251		100.00000	9.68024			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.90357		100.00000	8.83758			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.24936			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.55243		100.00000	1.54093			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.59325			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.39402		100.00000	19.25341			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.54726			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.61619		100.00000	9.54494			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.56085		100.00000	18.42629			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.54722			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.25382		100.00000	10.17948			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.54341			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.46516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.62322		0.00		0	0.00	
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.52354		0.00		0	0.00	
FRC221	On 31/01/2022	Spot Bond	2.92000	100.49515	2.92000	127.41531		0.00		0	0.00	
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.37518		0.00		0	0.00	
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.35692		0.00		0	0.00	
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.35692		0.00		0	0.00	
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.26813		0.00		0	0.00	
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.52987		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61265		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.60931		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85572		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.82187		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.45000	117.77302	3.45000	123.25931		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62010		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62616		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.50000	108.28841	3.50000	122.87535		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.48000	105.88665	3.48000	123.02876		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	3.09000	101.97650	3.09000	127.43964		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	3.16000	101.36459	3.16000	134.84032		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04480		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.54182		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61608		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.71576		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69019			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58281			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58215			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61342			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.03645		100.00000	10.95466			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	37.00088		100.00000	36.72668			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	80.04130		100.00000	79.35129			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	20.83569		100.00000	20.68128			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	5.92206		100.00000	5.87818			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	10.86977		100.00000	10.78923			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.23000	152.73332		5.23000	152.64161			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42417			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.80187			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01885			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.20800			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.79316			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.30782			0.00	0	40,000,000.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.02575			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.99800	84.46116		1.99800	105.96289			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.34000	104.94729		2.34000	137.97784			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.73403			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	99.88868		10.38000	102.39521			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	99.88868		10.38000	102.39521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.90942			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.48000	102.59180		2.48000	111.34032			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.49000	211.08527		2.49000	210.29635			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.45000	111.97087		2.45000	111.92913			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19240			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.52000	210.19743		2.52000	209.40426			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.08504			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.49500	110.84384		2.49500	110.80212			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.54000	110.21578		2.54000	110.17390			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32243			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	41.21500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29662			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.64500	108.19882		2.64500	108.16810			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.64000	114.11000		2.64000	260.85228			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.69000	112.44513		2.69000	259.01984			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.42500	97.57210		2.42500	97.61263			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.72000	160.73761		2.72000	203.57372			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		100.00000	2.44937		100.00000	2.32773		227,924,210,000,000.00	2,279,242,100	2,279,242,100.00	
FRS36	On 07/12/2023	Spot Bond		2.31000	126.13013		2.31000	272.87559			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	127.13962		2.20000	275.06203			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	120.70294		2.92000	261.12120			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	102.37176		2.58000	130.16623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.73343			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		134.12833		2.11000	129.98223			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93734			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19701			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.58328			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.60936		2.32000	111.56894			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.41480		104.97509	23.23361			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.30465		101.07593	27.10036			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.18332		100.44759	20.03316			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.74015		100.76967	25.54809			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		120.00252		2.01000	119.96183			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35500		97.77877		2.35500	112.19614			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.69332			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38500		97.51723		2.38500	111.89576			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.16799			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.31130		2.40000	343.48638			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.41979			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.08314			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
FRX15	On 14/03/2015	Spot Bond	6.26000		103.41721		6.26000	103.36452			0.00	0	700,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.33000		103.79411		7.33000	103.73221			0.00	0	50,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.64000		104.97139		7.64000	104.90617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	7.76500	110.46346		7.76500	110.39413			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.18500	104.78858		8.18500	104.71895			7,366,500,000.00	900,000	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.48500	103.80044		8.48500	103.72937			6,788,000,000,000.00	800,000,000	800,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.94500	96.21444		8.94500	96.14469			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08500	111.87631		9.08500	111.79443			0.00	0	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.41500	100.92173		9.41500	103.36137			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.84500	101.12346		9.84500	101.04426			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.75500	85.12768		9.75500	85.06087			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.48439			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.49116			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.50803			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.53507			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55533			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.64302			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06353			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.10997			0.00	700,000,000	350,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.95545			0.00	400,000,000	200,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.15183			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19832			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23706			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.40737			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.21741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25745			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.61000	104.31925		8.61000	104.24680			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			900,000,000.00	9,000	4,500.00
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.83858		100.00000	9.76567			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.07286		100.00000	16.94635			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.73599		100.00000	10.65177			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
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58775			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.62091			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.68499			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.76454			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.87500			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	101.93502			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01912			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59988			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.82825			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74978			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.22798			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47708			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33469			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.75995			0.00	350,000,000	175,000,000.00
HIL01U		On 21/11/2019	Spot Bond	100.00000	10.28641		100.00000	10.21183			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16046			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.53481			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.55297			0.00	0	0.00
HILC16		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.63451			0.00	0	0.00
HILC17		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.60434			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94079			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	7.16581	100.38662		7.16581	99.38811			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	99.93798			0.00	0	0.00
HMS1C5		On 19/07/2015	Spot Bond	8.16663	100.22622		8.16663	104.41639			0.00	0	0.00
HMS1D2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.93437			0.00	0	0.00
HMS1D5		On 19/07/2015	Spot Bond	8.61718	100.22584		8.61718	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.92996			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.93948			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02246			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.52497			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.86500		10.00000	105.78200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.64000		106.48451		8.64000	106.41111			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.65500		113.85832		7.65500	113.78861			21,434,000,000.00	2,800,000	855,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000		128.90610		2.01000	278.88807			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000		131.78463		2.01000	285.11578			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.05000		106.13480		9.05000	106.05825			5,430,000,000.00	600,000	3,764,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.05000		106.16803		9.05000	106.09145			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.03766		100.00000	21.87435			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.48280		100.00000	55.07166			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.51426		100.00000	26.31778			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.25672		100.00000	24.08086			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.04706		100.00000	85.45226			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.86500		10.00000	105.78200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		118.48944		1.74500	118.50528			47,891,000,150,000.00	27,366,285,800	99,594,206,200.00
I2038	On 31/01/2038	Spot Bond	1.73000		127.29304		1.72000	127.48291			2,092,556,446,000.00	1,209,570,200	94,256,064,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		1.78000	127.59571		1.78000	127.55486			3,026,836,244,000.00	1,700,469,800	86,773,464,600.00
I2050	On 31/12/2050	Spot Bond		1.80000	136.01067		1.81000	135.63051			10,081,443,960,000.00	5,600,802,200	60,068,842,600.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.19000	104.10859		7.19000	104.04772			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95540			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84462			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.83000	105.10752		7.83000	105.04064			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.51000	110.30492		7.51000	110.23755			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.65000	104.35751		7.65000	104.29366			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.52443			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.93000	101.04971		1.93000	130.36312			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.18000	104.98268		2.18000	133.49034			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38951			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90087			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.63000	105.77497		7.63000	105.70972			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84059			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59676			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30020			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.20500	99.95109		8.20500	99.88487			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.60500	94.67479		8.60500	94.60871			3,442,000,000.00	400,000	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50991			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.71000	101.13386		7.71000	101.07082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	8.65500	106.14654		8.65500	106.04932			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38279			0.00	400,000,000	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.53343			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.46304		7.90000	102.39834			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.98500	104.16395		7.98500	104.09748			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.69104			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.23153			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.28000	106.01352		7.28000	105.95173			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.94500	108.20192		7.94500	108.13321			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.98500	112.07477		8.98500	111.99450			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.32096			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.81892			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55109			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.58355			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.61588			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00698		100.00000	0.00693			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97545			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.88811			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.23500	102.49188		8.23500	102.42373			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.07126			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.10718			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.32500	102.88341		9.32500	102.80572			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.25169		5.00000	101.21061			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.25169		5.00000	101.21061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.33506		5.00000	102.29388			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.25602		5.00000	101.21482			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.39916		4.00000	101.36588			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.02802		4.00000	100.99505			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		41.15293	100.00000		40.84796			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		40.99084	100.00000		40.68707			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		40.99084	100.00000		40.68707			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.43399		9.20000	107.35438			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.41643			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.97642	100.00000		7.91731			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06935			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		98.11828	100.00000		97.33333			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.58000		103.11683		8.58000	103.04509			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.45943			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.67565	100.00000		15.56200			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		80.04130	100.00000		79.35129			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		98.91599	100.00000		99.72678			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.58229	100.00000		10.50557			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.61447	100.00000		17.45584			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.19738	100.00000		1.19052			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.73246	100.00000		8.66775			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.84576	100.00000		9.77028			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		87.52998	100.00000		86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN286U	On 15/07/2019	Spot Bond	100.00000		9.60438	100.00000	9.53321				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.16878	100.00000	27.96004				20,000,000,000,000.00	200,000,000	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		68.09701	100.00000	67.71800				2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.98288	6.25000	99.81200				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.86320	6.25000	99.69273				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.73972	6.35000	99.56695				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.61872	6.35000	99.44637				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.49801	6.35000	99.32608				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.37760	6.35000	99.20608				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.12418	6.45000	98.95085				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.62999	6.50000	98.45706				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	100.00000		81.11111	100.00000	80.57395				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.41365				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76002		102.08366	10.76002	101.41021				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76002		100.84653	10.76002	100.64292				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.59391				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.58281				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.91602	6.50000	101.86230				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.59079				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.40568				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.63725				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.07652				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.86500	10.00000	105.78200				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.56686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.83783			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33629			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.21134			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07972			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.06767			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07192			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.26849			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.20803			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.74647			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		100.00000	77.54284		100.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.88671			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.84389			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10524			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01273			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01355			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.34000	103.26592		8.34000	103.19640			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29262			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.29947			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.30406			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01866			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01979			0.00	200,000,000	100,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	100.00000	83.56356		100.00000	80.39648		2,000,000,000,000,000.00		20,000,000,000	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.03500	103.11950		9.03500	103.04401			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57189			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.20000	106.77302		8.20000	106.70193			7,380,000,000.00	900,000	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.23100			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.08741			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.50422			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60443			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.37000	101.68166		8.37000	101.61414			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14495			0.00	3,140,000,000	1,570,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.94545			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	98.04123		3.27000	127.48683			817,500,000,000.00	250,000,000	250,000,000.00
IV019	On 31/03/2028	Spot Bond	3.55500	143.19077		3.55500	143.12428			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.33331			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.09362			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	102.17900			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.82341			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.42779			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500	98.37600		3.74500	99.18772			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74500	98.29399		3.74500	105.68625			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.89096			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.56398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		9.82500	113.73367		9.82500	113.64331			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.24611			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.65500	141.64909		3.65500	141.58216			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.25000	99.93155		6.25000	99.98288			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.25000	99.94866		6.25000	99.77789			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.25000	99.94866		6.25000	99.65870			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.35000	99.70512		6.35000	99.53247			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.35000	99.58420		6.35000	99.41197		1,905,000,000,000.00		300,000,000	300,000,000.00
IVA508	On 19/02/2015	Spot Bond		6.35000	99.46358		6.35000	99.29176			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.35000	99.34325		6.35000	99.17185			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.45000	99.21107		6.45000	99.03744			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.45000	99.08946		6.45000	98.91626			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.50000	98.59535		6.50000	98.42254			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.44631			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.14715			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.88874			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22067			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.10541			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17739			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95287			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08380				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08488				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08003				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.94119				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65913				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.58906				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.22057				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.97321				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.96351				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.23885				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.13220				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.80955				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.48643				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54743				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.36392				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.37308				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.37307				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.54500	102.80686	8.54500	102.73559				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	11.72813	100.00000	11.64958				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.87603	100.00000	9.80285				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.94615				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.65500	103.28158	8.65500	103.21027				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69135				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62202			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.05613			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.81752			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.92409			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.17000	101.93784		7.17000	101.87868			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57836			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.22811			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.95909			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	95.26125		100.00000	94.53221			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.69809			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.78467			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	37.80931		100.00000	37.53519			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38718			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	97.33333		100.00000	98.06358			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	97.33334		100.00000	103.30079			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	97.39919		100.00000	96.63826			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	87.82543		100.00000	87.20694			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68839			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.71350			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.85303			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	62.31504		100.00000	61.86326			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.28689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.90847			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.97500		146.72653		7.97500	146.63148			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48698			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47859			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.60873			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93859			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.48802			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	102.41790			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.60500		101.41600		9.60500	101.33718			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62381			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.31000		101.85167		8.31000	101.78409			14,958,000,000.00	1,800,000	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.36000		76.92418		8.36000	100.19288			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.78500		105.56910		8.78500	105.49513			2,635,500,000.00	300,000	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.82323			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.96913			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.69000		101.91666		9.69000	101.83721			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.05525			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.54455			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.21379			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	103.32641			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	103.56738			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12275			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.65433			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.84107			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.09840			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59871			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.29330			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.49081			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.50928			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43491			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07277			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.46689			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14397			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56036			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93183			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.26110			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.04961			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31503			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34488			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.37547			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71395			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	95.22195		100.00000	94.49506			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	35.12366		100.00000	34.86337			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	85.48009		100.00000	84.88372			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.02859		100.00000	19.88017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.93537	100.00000	16.81260				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.01475	100.00000	16.89139				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.04932	100.00000	17.91846				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.20500		105.25727	8.20500	105.18754				1,641,000,000.00	200,000	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.22500		104.71771	8.22500	104.64817				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.72096				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.08423				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.22748				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.23728				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.44500		104.28827	7.44500	104.22546				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.19500		104.16207	8.19500	104.09276				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.91000		105.99578	8.91000	105.91922				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.48775				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.50466				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.95500		105.74342	8.95500	105.66541				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.34000		103.66784	7.34000	103.60592				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.04178				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.37000		102.06206	8.37000	101.99312				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.62039				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.78500		112.41161	8.78500	109.33526				0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	101.05874				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.15800	100.00000	22.98639				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.19841				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.07000		102.02559	8.07000	101.95909				0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.29000	101.14478		7.29000	101.08626			0.00	0	2,065,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.06000	104.74084		8.06000	104.67228			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.14501		100.89771	7.09279			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.23785		100.61875	7.18509			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	101.28092			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.38408			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.50414			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.69277		100.00000	0.68775			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.69277		100.00000	0.68775			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.35000	100.86318		8.35000	100.79482			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	102.38336		7.59000	102.32119			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.47500	103.28385		8.47500	103.21283			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.23500	108.58883		8.23500	108.51624			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12075			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.68500	109.76753		8.68500	109.69022			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.20238			0.00	0	10,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.59500	104.00294		8.59500	103.88607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12301			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.27125			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74910			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.05229			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32793			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35303			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.36116			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.27566			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.16000	105.77481		7.16000	105.71316		2,864,000,000,000.00	400,000,000	3,300,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59394			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.02500	116.94566		8.02500	116.86943		5,617,500,000.00	700,000	1,520,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.15000	38.87784		10.15000	38.84696			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.09000	103.03866		7.09000	102.97968			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06633			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.93656			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.44000	105.15260		7.44000	105.08896			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48322			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28547			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70298			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20272			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00282			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.12371			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.80010			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.69147			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.50335			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30835			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.31537			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52662			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49958			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.88361			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48299			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46947			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46913			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.53539			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.54088			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.32000	110.51027		9.32000	111.53497			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.53755			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.35500	109.21660		9.35500	110.45898			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.54088			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48618			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52561			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.54621			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.55287			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.88000	105.26078		7.88000	105.19338			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.96588			0.00	0	400,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.71773			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.40500	108.55565		9.40500	109.39175			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.03644			0.00	0	100,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.04761			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		100.00000	9.79459		100.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18261			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.53500	119.82678		9.53500	119.73432			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	64,609,300,000	29,471,700,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.43398			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	168.84065		2.21000	168.78067			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60500	96.22870		2.60500	138.84070			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.00500	105.77776		8.00500	110.37713			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.68563			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.63500	108.99171		8.63500	109.20074			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06931			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.10847			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.01164			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.04773			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.02609			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.83500	108.98728		8.83500	111.23843			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04779			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.06936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.05494			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.03500		108.98308		9.03500	109.18273			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09828			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.08378			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.09099			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.35730			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26956			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.11261			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.88500		115.95443		7.88500	115.88055			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.63500		122.85052		8.63500	122.76449			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		173.06652		2.10500	173.00651			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.41500		123.35533		9.41500	123.26184			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.24546			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14928			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55528			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.81455			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.04232			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.18127			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.46270			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.04622		100.00000	17.91539			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.25258		100.00000	65.83267			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.18000		103.31888		7.18000	103.25883			2,154,000,000.00	300,000	8,861,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.13735			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.15500	101.97380		9.15500	101.64313			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.46241		100.00000	25.27781			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26997			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86545			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86049			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75013			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.90049			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52794			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50656			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.80003			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.88500	104.99225		8.88500	105.08975			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.58948			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.63374			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.65366			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.69791			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.88818			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.93242			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.73334			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.39500	45.24913		7.39500	45.22206			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.19000	109.27842		6.19000	109.22324			90,374,000,000,000.00	14,600,000,000	78,210,000,000.00
R158P	On 15/09/2015	Spot Bond	6.23000	96.07936		6.23000	96.03052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.33000		115.75725		6.33000	115.69749			1,151,979,968,544,000.00	81,987,356,800	99,026,356,800.00
R159P	On 15/09/2016	Spot Bond	6.16000		90.46352		6.16000	90.41805			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.47000		124.46393		7.57500	123.44570			0,297,253,762,469,000.00	78,481,092,700	10,477,400,000.00
R187P	On 21/12/2026	Spot Bond	7.31500		42.46863		7.31500	42.44350			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.23500		39.92071		7.23500	39.89733			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000		284.52503		1.70000	285.26772			3,878,857,416,000.00	2,229,228,400	27,693,310,200.00
R202	On 07/12/2033	Spot Bond	1.69000		235.95719		1.69000	235.88336			2,515,359,834,000.00	1,488,378,600	75,024,338,500.00
R2023	On 28/02/2023	Spot Bond	7.18500		106.43455		7.28500	105.75433			3,520,526,696,778,000.00	89,982,838,800	11,720,533,100.00
R203	On 15/09/2017	Spot Bond	6.42500		107.24337		6.51000	106.97681			2,086,519,268,497,500.00	24,750,080,700	13,177,480,700.00
R2030	On 31/01/2030	Spot Bond	8.03000		103.47510		8.03000	103.40871			2,150,439,924,534,000.00	67,800,737,800	20,084,404,900.00
R2032	On 31/03/2032	Spot Bond	8.19000		103.04440		8.19000	102.97626			477,807,556,590,000.00	58,340,361,000	52,781,626,200.00
R2037	On 31/01/2037	Spot Bond	8.28500		106.12871		8.28500	106.05850			2,079,095,138,579,500.00	50,946,908,700	29,711,600,000.00
R204	On 21/12/2018	Spot Bond	6.68500		105.09865		6.77500	104.72736			1,462,128,304,483,000.00	18,717,771,800	23,280,878,400.00
R2044	On 31/01/2044	Spot Bond	8.41000		107.75715		8.41000	107.68480			3,152,909,000,000,000.00	74,900,000,000	16,795,000,000.00
R2048	On 28/02/2048	Spot Bond	8.38500		107.45880		8.38500	107.38567			1,265,520,493,536,000.00	50,926,713,600	81,392,971,500.00
R207	On 15/01/2020	Spot Bond	6.85500		101.72428		6.95500	101.24721			2,127,081,349,690,500.00	10,296,331,100	58,523,397,800.00
R208	On 31/03/2021	Spot Bond	6.98500		100.87899		7.08500	100.33023			2,788,030,889,319,500.00	99,145,438,700	56,651,231,100.00
R209	On 31/03/2036	Spot Bond	8.10000		83.29579		8.20000	82.38582			2,136,294,216,270,000.00	63,740,026,700	53,257,426,800.00
R210	On 31/03/2028	Spot Bond	1.67000		176.24881		1.65500	176.49050			7,585,292,304,000.00	4,542,091,200	20,415,000,000.00
R211	On 31/01/2017	Spot Bond	1.23000		132.20495		1.23000	132.16870			21,868,416,000.00	17,779,200	24,929,099,600.00
R212	On 31/01/2022	Spot Bond	1.63000		138.26349		1.61000	138.39674			65,366,883,475,000.00	40,102,382,500	82,375,727,300.00
R213	On 28/02/2031	Spot Bond	7.96500		94.04164		8.06500	93.14269			1,258,626,404,722,500.00	58,019,636,500	08,821,368,300.00
R214	On 28/02/2041	Spot Bond	8.29500		83.47265		8.29500	83.41644			1,035,270,377,043,000.00	24,806,555,400	16,833,955,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.39000	99.04631	6.39000	98.99481	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.23000	96.07936	6.23000	96.03052	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.15000	93.26022	6.15000	93.21342	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.16000	90.46352	6.16000	90.41805	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.30000	97.42712	6.30000	97.37800	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.17000	94.56091	6.17000	94.51356	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.15000	91.75629	6.15000	91.71049	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.21000	88.91952	6.21000	88.87471	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.48500	85.68714	6.48500	85.64208	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.53500	82.87871	6.53500	82.83480	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.78000	79.60810	6.78000	79.56437	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.76000	77.05629	6.76000	77.01408	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.74000	74.60071	6.74000	74.55997	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.73000	72.20299	6.73000	72.16361	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	6.91500	69.17838	6.91500	69.13963	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	6.89500	66.94305	6.89500	66.90566	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.00500	64.27193	7.00500	64.23547	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	6.97500	62.22168	6.97500	62.18653	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	6.94500	60.25431	6.94500	60.22041	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	6.91500	58.36608	6.91500	58.33339	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	6.87500	56.59949	6.87500	56.56797	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	6.83500	54.90764	6.83500	54.87724	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.51500	49.90937	7.51500	49.87903	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.47500	48.28627	7.47500	48.25707	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	7.43500	46.73401		7.43500	46.70590			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.39500	45.24913		7.39500	45.22206			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.35500	43.82837		7.35500	43.80229			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.31500	42.46863		7.31500	42.44350			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.27500	41.16701		7.27500	41.14277			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.23500	39.92071		7.23500	39.89733			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04212			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.84313			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.46269			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.29643			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88074			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.75934		100.00000	23.58709			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.60799		100.00000	10.53108			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.23390		100.00000	23.06173			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	65.44281		100.00000	64.96835			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.21389		100.00000	29.98492			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.25012		100.00000	16.12474			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.41508		100.00000	8.37972			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.04980		100.00000	12.94911			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.15839		100.00000	11.07229			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.31581		100.00000	9.24393			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49308			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84661			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05594			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.11022			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42745			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90936			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99840			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99940			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44174			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.02160			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.54187			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79174			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90290			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.01431			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.83881			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.67388			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.92192			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.09523			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.85872			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.55713			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.27655			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55115			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.49338			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.67032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond		12.35000	107.81888		12.35000	107.71359			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.43962		100.00000	15.32768			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89285			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23984			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51842			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.98280		100.00000	3.95329			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.60485		100.00000	21.44475			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.78501		100.00000	39.49657			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.46544		100.00000	13.41599			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.26376		100.00000	33.02260			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.60203			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.91881			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.38500	110.03207		8.38500	109.95760			2,515,500,000.00	300,000	1,130,000,000.00
RW23	On 10/12/2023	Spot Bond		8.53500	107.01777		8.53500	106.94408			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.29500	90.87549		9.29500	108.35198			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.75272			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.53000	107.22348		7.53000	107.15781			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.97542			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.56000	104.02422		8.56000	103.95238			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.78088			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.96191			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	103.46273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.78118			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.78544			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.18211			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.90000		102.39538		6.90000	102.33869		8,556,000,000,000.00		1,240,000,000	1,240,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.27500		102.65707		8.27500	102.58850			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.65000		108.32460		7.65000	108.25723			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.12404		7.96000	108.05413			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.44000		108.46084		7.44000	108.39521			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.91000		103.65384		7.91000	103.58722			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.58500		108.36673		7.58500	108.29991			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.69000		108.29868		7.69000	108.23099			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.65229			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.56000		106.09425		7.56000	106.02902			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35565			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.51975			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.39015			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.55500		108.64843		8.55500	108.57344			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.47500		105.71853		9.47500	105.63745			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.36746			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24852			0.00	2,500,000,000	2,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.30427			0.00	1,680,000,000	840,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.42099			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.35500		103.19768		8.35500	103.12769		15,874,500,000.00		1,900,000	750,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.08649	100.00000	17.96732				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.82500		112.20921	8.82500	112.13024				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.03128				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.33500		102.17711	8.33500	102.10837				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.48500		92.41130	9.48500	92.34036				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.68616				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.22500		105.08901	9.22500	105.01093				0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.55123				0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.56637				0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.37500		107.92106	9.37500	107.83916				0.00	0	1,700,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.78500		100.56479	8.78500	100.49315				0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.33000		105.96390	7.33000	105.90071				0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000		126.13013	2.31000	272.87559				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.87500		102.40890	1.87500	130.50384				0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.53606	100.00000	18.39559				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	100.07789				0.00	10,000,000,000	5,000,000,000.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.87268	100.00000	22.70319				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.24038	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.50000		114.96637	2.50000	128.91601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.91602		6.50000	101.86230			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.96782			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38985			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78652			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.54000	100.94979		8.54000	100.88024			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.56291			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31970			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.51363			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.31563		100.00000	24.13934			40,000,000,000,000.00	400,000,000	200,000,000.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73825			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	91.34499		100.00000	90.46667			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70818			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.51932		100.00000	34.26352			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	30.81978		100.00000	30.59139			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.09732		100.00000	30.86688			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.85000	106.67782		8.85000	106.55030			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.93122			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24504			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.58000	107.10354		7.58000	107.03860			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.37500	105.66054		8.37500	104.61655			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.91000	103.65384		7.91000	103.58722			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.15198			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.62699			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.11223			0.00	400,000,000	200,000,000.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.14245			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42243			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.61000	103.27841		7.61000	103.21485			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98386			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27349			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.63500	99.69958		8.63500	99.63013			11,225,500,000.00	1,300,000	350,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02151			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41384			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.79342			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.69300	92.88346		8.69300	92.81834			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.18500	95.17625		8.18500	95.11335			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.21500	96.19288		8.21500	96.12873			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63388			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.69000	104.17575		7.69000	104.11062			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49500	110.42271		2.49500	110.80212			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.72500	101.54237		7.72500	101.47895			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.20185		8.22500	101.13471			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.33500	109.09436		9.33500	109.01235			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89074			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.41500	82.88834		9.41500	82.82517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.89960			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.96644			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40703			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.45559			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	100.00000	20.27922		100.00000	20.24623			0.00	0	3,000,000,000.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.73066		0.00000	99.69122			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51735			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.44703			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.32878			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.10231			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.08438			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91441			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94863			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.96450			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.80978			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.79273			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.70658			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.70622			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	100.00000	92.40506		100.00000	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.65000	107.69783		6.65000	107.63977			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.18500	108.45808		8.18500	108.38639			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	42.30912		100.00000	42.00238			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94726			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.41351			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89556			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.00429			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47087			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.49457			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.05270			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.52675			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58000	101.37564		7.58000	105.65364			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93860			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93696			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.02122		7.83000	99.95827			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93951			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93745			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93309			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93951			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93745			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.88897		7.16000	99.96178			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93342			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93375			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.92587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92694			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.89470			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89839			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93959			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93696			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.02361		8.73000	99.90717			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93984			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93745			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.24500		99.54085		8.24500	99.77790			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94495			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94215			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93326			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93416			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93927			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92604			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92637			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93416			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90044			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90011			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90759			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.11979			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.15755			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.55500		102.74670		8.55500	105.69986			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.01284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.06003			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.46500	102.89607		8.46500	102.64838			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.25565			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.12065			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.37620			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.22828			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.86389			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.66373			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94207			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.78422		101.06155	5.74157			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	99.94353			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.92095			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.92916			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.89437			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24109			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.94327			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94247			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.94327			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.94247			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.94207			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94375			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93807				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.93807				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93807				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93169				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.93010				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93209				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.90047				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.89851				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.89929				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.32000	103.86696	7.32000	103.80575				0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	8.90500	93.92334	8.90500	93.82727				0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.86500	10.00000	105.78200				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.44000	106.19262	7.44000	106.12836				1,488,000,000.00	200,000	5,810,000,000.00
TN20	On 17/09/2020	Spot Bond	8.71500	111.41352	8.71500	111.33478				3,902,622,318,000.00	447,805,200	13,102,997,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.93384	100.00000	0.92692				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.99000	113.02276	8.99000	112.94042				0.00	0	5,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.26000	105.53211	9.26000	105.45426				0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.34500	98.31421	9.34500	98.23981				21,493,500,000.00	2,300,000	5,310,000,000.00
TN30	On 09/10/2030	Spot Bond	9.73000	109.04793	9.73000	108.96258				38,920,000,000,000.00	4,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.20500	107.90703	10.20500	107.81854				0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73071				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.10767				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23689				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.26800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.27120			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.42468			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.74291			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.26963			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29120			0.00	600,000,000	300,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.86500		10.00000	105.78200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.22210			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.22655			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07723			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.08221			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.67927		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.68724		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.69491		100.00000	9.62010			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.62869			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.66720			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.68857			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.69284			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.81218			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.07454			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.94797		100.00000	12.85409			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.90089			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.61667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.18147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.10515			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.86380			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.61486			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.36873			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.63368			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.36979			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.76030			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.56238			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.27169			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.96544			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.69026			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.68378			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.56649			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.62938			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.18355			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.81105			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.12936		100.00000	14.02693			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	100.00000		100.00000	99.18478			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.35509			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.92246			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.80410			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.77637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91648			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.89886			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88123			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.54596			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	100.00000		80.93126		100.00000	80.39648		3,650,000,000,000,000.00	36,500,000,000	20,000,000,000.00	
TWC081	On 17/04/2015	Spot Bond	100.00000		80.57395		100.00000	100.00000			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.99082			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	100.00000		80.93126		100.00000	80.39648		30,000,000,000,000.00	300,000,000	300,000,000.00	
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.90452			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	100.00000		80.93126		100.00000	80.39648		20,000,000,000,000.00	200,000,000	200,000,000.00	
UG21	On 02/03/2021	Spot Bond	8.48500		114.49006		8.48500	114.41124			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.16493		100.00000	6.69143			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.99888		100.00000	6.53634			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.34040			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.04107			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36510			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.40882			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.41071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.37040			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.38018			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	6.72536		100.00000	6.28091			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.55931		100.00000	6.12584			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00022		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.72000	109.10999		6.72000	109.05024			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.72000	241.30917		1.72000	241.23345			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.51000	102.14974		6.51000	102.09635			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.01000	105.53115		7.01000	105.47091			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.33000	107.40936		7.33000	107.34531			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.58000	107.43302		7.58000	107.36680			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.62500	108.10150		7.62500	108.03449			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.14000	97.34714		6.14000	97.29934			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.07000	95.63001		6.07000	95.58289			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.14000	97.33121		6.14000	97.28342			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.72000	73.32918		6.72000	73.28902			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	59.43213		100.00000	59.09451			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	31.45817		100.00000	31.27946			0.00	0	0.00

Total for j-Bonds : 48,903,058,482,042,000.00 | 6,919,455,500 | 65 121 302 400.00

Grand Total: 48,903,062,394,254,900.00 | 6,919,589,065 | 65 125 099 568.00