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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2015

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 30/01/2015	Any day expiry		11.59500	11.59500		11.52530	11.52530		9.23	3,107,460.00	268	0.00
\$ / R	On 12/02/2015	Any day expiry		11.61150	11.61150		11.53810	11.53810		13.21	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	116.70420	0.11670	85.91640	0.08592	116.704	13.26	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.61900	11.61900		11.54540	11.54540		12.73	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.62090	11.62090		11.54720	11.54720		12.76	0.00	0	681.00
\$ / R	On 25/02/2015	Any day expiry		11.63580	11.63580		11.56180	11.56180		12.84	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	3.05570	0.00306	3.50350	0.00350	3.056	13.65	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	13.64690	0.01365	23.24880	0.02325	13.647	11.61	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	175.89540	0.17590	142.07910	0.14208	175.895	12.72	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.50530	0.00051	0.59870	0.00060	0.505	28.29	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.63770	11.63770		11.56360	11.56360		12.84	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.63960	11.63960		11.56540	11.56540		12.86	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.66370	11.66370		11.58910	11.58910		12.84	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.67120	11.67120		11.59630	11.59630		12.78	358,504,250.40	30,717	1,203,641.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.18780	0.00119	1.29020	0.00129	1.188	16.36	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.35750	0.00236	2.65300	0.00265	2.358	15.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.25950	0.00426	4.76700	0.00477	4.259	14.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	6.93440	0.00693	7.98950	0.00799	6.934	13.49	0.00	0	50,000.00

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	10.75	Put	7.91970	0.00792	9.19500	0.00920	7.920	13.20	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	8.82090	0.00882	10.30450	0.01030	8.821	12.97	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	9.06380	0.00906	10.60400	0.01060	9.064	12.91	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	11.94570	0.01195	14.18840	0.01419	11.946	12.34	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	687.07900	0.68708	615.44000	0.61544	687.079	11.76	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	15.87900	0.01588	19.14000	0.01914	15.879	11.76	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	471.14030	0.47114	411.85420	0.41185	471.140	11.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	61.76430	0.06176	80.09460	0.08009	61.764	12.01	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	75.39600	0.07540	96.61030	0.09661	75.396	12.12	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	362.11690	0.36212	311.44960	0.31145	362.117	12.23	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	97.66910	0.09767	123.13780	0.12314	97.669	12.27	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	112.12400	0.11212	140.09840	0.14010	112.124	12.36	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	276.07230	0.27607	234.23310	0.23423	276.072	12.54	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	149.32690	0.14933	183.02350	0.18302	149.327	12.56	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	270.52690	0.27053	229.32350	0.22932	270.527	12.56	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	243.99780	0.24400	205.96030	0.20596	243.998	12.67	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	240.18650	0.24019	285.74480	0.28574	240.187	13.12	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	180.45300	0.18045	152.59410	0.15259	180.453	13.27	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	176.94510	0.17695	149.56860	0.14957	176.945	13.31	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	148.30070	0.14830	124.94420	0.12494	148.301	13.75	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	134.47500	0.13447	113.11820	0.11312	134.475	14.00	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	370.67400	0.37067	424.59800	0.42460	370.674	14.05	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	110.71180	0.11071	92.88570	0.09289	110.712	14.49	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	439.51180	0.43951	496.58570	0.49659	439.512	14.49	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	100.54810	0.10055	84.26590	0.08427	100.548	14.73	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	44.73620	0.04474	37.16600	0.03717	44.736	16.99	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	873.53620	0.87354	940.86600	0.94087	873.536	16.99	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	39.24230	0.03924	32.53190	0.03253	39.242	17.40	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	37.39840	0.03740	30.97820	0.03098	37.398	17.55	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	26.59880	0.02660	20.82760	0.02083	26.599	18.54	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	14.98050	0.01498	11.49470	0.01149	14.980	18.75	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.08880	0.00109	1.03360	0.00103	1.089	20.89	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.69160	11.69160	11.61630	11.61630		13.05	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	12.53820	0.01254	14.40100	0.01440	12.538	12.57	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	26.97720	0.02698	32.00370	0.03200	26.977	11.79	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	40.91000	0.04091	52.57830	0.05258	40.910	11.71	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	276.70070	0.27670	236.16610	0.23617	276.701	12.83	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	194.27230	0.19427	166.65240	0.16665	194.272	13.56	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.08740	0.00109	0.89330	0.00089	1.087	22.32	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.70090	11.70090	11.62540	11.62540		12.98	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	54.45100	0.05445	67.90730	0.06791	54.451	11.78	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	105.35100	0.10535	90.35810	0.09036	105.351	15.43	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.75090	11.75090	11.67440	11.67440		13.12	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	19.40480	0.01940	24.61730	0.02462	19.405	11.57	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	61.03780	0.06104	76.65710	0.07666	61.038	11.47	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	221.40420	0.22140	195.39910	0.19540	221.404	14.24	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	21.53990	0.02154	16.38370	0.01638	21.540	27.65	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.80580	11.80580	11.72820	11.72820		13.43	0.00	0	1,625.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	32.54930	0.03255	37.43340	0.03743	32.549	11.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	48.05770	0.04806	55.69080	0.05569	48.058	11.80	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	81.95270	0.08195	95.37070	0.09537	81.953	11.72	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	325.25620	0.32526	292.95900	0.29296	325.256	13.84	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	238.96590	0.23897	213.89950	0.21390	238.966	15.11	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	42.24110	0.04224	33.04790	0.03305	42.241	28.55	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.83050	11.83050	11.75240	11.75240		13.64	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.83620	11.83620	11.75800	11.75800		13.65	16,570,680.00	1,400	99,214.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	33.21320	0.03321	37.40540	0.03741	33.213	12.02	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	35.05570	0.03506	39.50920	0.03951	35.056	12.01	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	40.03010	0.04003	45.18910	0.04519	40.030	11.99	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	62.90920	0.06291	71.26260	0.07126	62.909	11.92	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	65.98970	0.06599	74.76450	0.07476	65.990	11.92	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	168.57460	0.16857	195.88110	0.19588	168.575	12.28	337,149.20	2,000	1,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	557.98480	0.55798	509.67500	0.50968	557.985	12.53	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	546.80280	0.54680	499.12890	0.49913	546.803	12.59	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	210.60280	0.21060	241.12890	0.24113	210.603	12.59	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	493.92190	0.49392	449.34530	0.44935	493.922	12.89	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	469.32250	0.46932	426.24350	0.42624	469.323	13.04	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	254.05650	0.25406	228.85540	0.22886	254.057	15.43	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	204.73630	0.20474	183.39460	0.18339	204.736	16.45	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	193.61730	0.19362	173.26200	0.17326	193.617	16.71	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	147.17190	0.14717	130.67520	0.13068	147.172	18.12	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	125.93030	0.12593	111.07070	0.11107	125.930	18.90	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	107.24250	0.10724	94.18040	0.09418	107.243	19.73	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.86290	11.86290	11.78400	11.78400		13.65	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	45.68690	0.04569	51.40310	0.05140	45.687	12.04	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	100.13960	0.10014	114.00070	0.11400	100.140	11.88	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	250.38630	0.25039	226.12240	0.22612	250.386	16.00	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	53.77640	0.05378	43.52560	0.04353	53.776	28.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.92570	11.92570	11.84550	11.84550		13.98	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	56.57960	0.05658	63.50820	0.06351	56.580	12.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	116.34850	0.11635	129.43200	0.12943	116.349	11.97	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	268.34330	0.26834	243.73000	0.24373	268.343	16.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	72.67470	0.07267	58.56170	0.05856	72.675	28.03	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.98120	11.98120	11.89970	11.89970		14.17	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	65.48280	0.06548	73.73430	0.07373	65.483	12.03	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	130.15100	0.13015	145.24960	0.14525	130.151	12.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	278.53630	0.27854	255.76480	0.25576	278.536	17.50	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.00480	0.08100	64.90280	0.06490	81.005	27.71	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.00800	12.00800	11.92590	11.92590		14.15	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.01560	12.01560	11.93340	11.93340		14.14	0.00	0	24,045.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	49.73380	0.04973	53.03670	0.05304	49.734	12.52	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,468.31450	1.46831	1,389.64860	1.38965	1,468.315	12.43	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	100.18360	0.10018	112.03060	0.11203	100.184	12.05	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,119.60790	1.11961	1,049.79140	1.04979	1,119.608	12.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	104.00790	0.10401	116.39140	0.11639	104.008	12.06	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	148.38460	0.14838	166.79690	0.16680	148.385	12.10	0.00	0	8,775.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	172.22690	0.17223	193.71820	0.19372	172.227	12.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	248.40330	0.24840	281.61710	0.28162	248.403	12.47	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	267.03650	0.26704	301.47850	0.30148	267.037	12.60	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	541.70570	0.54171	506.26780	0.50627	541.706	14.14	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	398.60940	0.39861	370.81960	0.37082	398.609	15.84	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	295.33760	0.29534	272.73170	0.27273	295.338	17.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	250.10100	0.25010	229.42860	0.22943	250.101	18.72	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	192.10930	0.19211	174.72520	0.17473	192.109	20.46	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	171.42490	0.17142	155.23510	0.15524	171.425	21.33	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	163.79940	0.16380	149.78160	0.14978	163.799	22.50	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.04240	12.04240	11.95960	11.95960		14.29	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	74.92020	0.07492	81.98080	0.08198	74.920	12.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	141.30840	0.14131	158.06170	0.15806	141.308	12.11	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	212.18510	0.21219	240.16510	0.24017	212.185	12.23	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	289.00480	0.28900	266.68850	0.26669	289.005	18.26	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	210.53020	0.21053	192.72630	0.19273	210.530	20.34	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	93.34000	0.09334	78.97270	0.07897	93.340	27.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.09990	12.09990	12.01570	12.01570		14.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	82.97600	0.08298	88.77340	0.08877	82.976	12.08	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	150.42780	0.15043	168.69260	0.16869	150.428	12.13	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	297.91270	0.29791	276.91650	0.27692	297.913	18.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	113.93270	0.11393	94.91130	0.09491	113.933	27.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.15250	12.15250	12.06790	12.06790		14.57	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	90.99920	0.09100	95.44870	0.09545	90.999	12.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	158.15900	0.15816	175.36210	0.17536	158.159	12.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	306.60790	0.30661	284.99130	0.28499	306.608	19.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	110.28420	0.11028	93.65270	0.09365	110.284	27.11	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.17690	12.17690	12.09210	12.09210		14.72	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.18250	12.18250	12.09770	12.09770		14.72	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	116.94500	0.11694	127.57870	0.12758	116.945	12.02	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,349.44500	1.34945	1,275.27870	1.27528	1,349.445	12.02	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,307.05670	1.30706	1,234.19310	1.23419	1,307.057	11.96	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,158.02810	1.15803	1,089.87640	1.08988	1,158.028	12.19	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,020.89490	1.02089	963.71330	0.96371	1,020.895	12.42	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	318.56300	0.31856	358.18390	0.35818	318.563	12.68	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.56870	0.45557	428.02920	0.42803	455.569	17.14	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	437.39080	0.43739	410.42780	0.41043	437.391	17.43	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	420.46230	0.42046	394.02710	0.39403	420.462	17.72	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	383.93510	0.38394	359.02150	0.35902	383.935	18.41	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	279.72910	0.27973	258.68300	0.25868	279.729	20.85	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.20120	12.20120	12.11630	12.11630		14.70	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	98.45100	0.09845	100.41840	0.10042	98.451	12.22	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	163.51850	0.16352	179.61060	0.17961	163.519	12.12	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	313.18970	0.31319	291.12940	0.29113	313.190	20.22	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	109.92370	0.10992	96.72840	0.09673	109.924	26.99	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.35540	12.35540	12.26940	12.26940		15.12	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.36130	12.36130	12.27520	12.27520		15.11	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.53020	12.53020	12.44260	12.44260		15.60	0.00	0	264.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016		Foreign Exchange Future	12.53800	12.53800		12.45030	12.45030		15.59	0.00	0	0.00
\$ / R	On 15/09/2016		Any day expiry	12.72060	12.72060		12.63110	12.63110		15.83	0.00	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future	12.72840	12.72840		12.63880	12.63880		15.93	0.00	0	0.00
\$ / R	On 14/12/2016		Any day expiry	12.89540	12.89540		12.80420	12.80420		16.10	0.00	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future	12.90510	12.90510		12.81380	12.81380		16.09	0.00	0	0.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.67120	11.67120		11.59630	11.59630		12.78	303,451.20	26	1,905.00
\$ / R MAXI	On 16/03/2015	11.28	Call	44,802.33930	0.44802	39,034.52430	0.39035	0.39035	44,802.339	11.97	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future	11.83620	11.83620		11.75800	11.75800		13.65	118,362.00	10	213.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	12.01560	12.01560		11.93340	11.93340		14.14	0.00	0	135.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future	12.18250	12.18250		12.09770	12.09770		14.72	0.00	0	0.00
£ / R	On 16/03/2015		Foreign Exchange Future	17.53350	17.53350		17.53350	17.53350		12.52	4,821,712.50	275	33,509.00
£ / R	On 16/03/2015	16.72	Put	35.28800	0.03529	38.04720	0.03805	0.03805	35.288	11.04	0.00	0	25,000.00
£ / R	On 16/03/2015	17.00	Put	89.73590	0.08974	93.26750	0.09327	0.09327	89.736	11.54	0.00	0	5,592.00
£ / R	On 16/03/2015	18.43	Call	77.67840	0.07768	79.61650	0.07962	0.07962	77.678	14.40	0.00	0	7,500.00
£ / R	On 16/03/2015	19.00	Call	29.07580	0.02908	30.82940	0.03083	0.03083	29.076	15.30	0.00	0	570.00
£ / R	On 16/03/2015	19.25	Call	18.75360	0.01875	20.27890	0.02028	0.02028	18.754	15.70	0.00	0	5,000.00
£ / R	On 16/03/2015	19.64	Call	11.09240	0.01109	12.05020	0.01205	0.01205	11.092	16.73	0.00	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future	17.77050	17.77050		17.76720	17.76720		13.66	0.00	0	6,360.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.03020	18.03020		18.02300	18.02300		13.97	0.00	0	1,045.00
£ / R	On 11/12/2015		Foreign Exchange Future	18.27590	18.27590		18.26690	18.26690		14.26	0.00	0	0.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09922	0.09922		0.09835	0.09835		15.48	0.00	0	3,831.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.10074	0.10074		0.09984	0.09984		15.08	0.00	0	13,998.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10242	0.10242		0.10149	0.10149		15.31	0.00	0	0.00
€ / R	On 06/02/2015		Any day expiry	13.11120	13.11120		13.06750	13.06750		14.00	0.00	0	0.00
€ / R	On 06/02/2015	12.87	Call	270.39300	0.27039	233.65560	0.23366	0.23366	270.393	15.37	0.00	0	5,000.00
€ / R	On 12/02/2015		Any day expiry	13.12430	13.12430		13.08050	13.08050		13.10	0.00	0	0.00
€ / R	On 12/02/2015	13.17	Call	112.40020	0.11240	96.90350	0.09690	0.09690	112.400	13.54	0.00	0	4,000.00
€ / R	On 23/02/2015		Any day expiry	13.14850	13.14850		13.10430	13.10430		12.63	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	7.01790	0.00702	8.98830	0.00899	0.00899	7.018	18.67	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	1,268.51790	1.26852	1,314.68830	1.31469	1.31469	1,268.518	18.67	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	13.19550	13.19550		13.15030	13.15030		12.86	8,616,661.50	653	95,821.00
€ / R	On 16/03/2015	12.45	Put	21.16790	0.02117	29.37800	0.02938	0.02938	21.168	12.07	0.00	0	15,500.00
€ / R	On 16/03/2015	12.85	Call	437.60380	0.43760	413.32100	0.41332	0.41332	437.604	12.26	0.00	0	35,000.00
€ / R	On 16/03/2015	13.00	Put	145.02290	0.14502	169.29340	0.16929	0.16929	145.023	12.52	0.00	0	10,000.00
€ / R	On 16/03/2015	13.40	Put	368.69730	0.36870	405.45410	0.40545	0.40545	368.697	13.61	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	683.94120	0.68394	727.84060	0.72784	0.72784	683.941	15.10	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	860.86690	0.86087	907.03080	0.90703	0.90703	860.867	15.91	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	879.02430	0.87902	925.33760	0.92534	0.92534	879.024	15.99	0.00	0	8,500.00
€ / R	On 16/03/2015	14.25	Put	1,092.14660	1.09215	1,139.66420	1.13966	1.13966	1,092.147	16.93	0.00	0	20,000.00
€ / R	On 16/03/2015	15.00	Call	11.45130	0.01145	14.86900	0.01487	0.01487	11.451	19.50	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	10.60080	0.01060	14.00850	0.01401	0.01401	10.601	19.66	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	7.84890	0.00785	11.14510	0.01115	0.01115	7.849	20.27	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	7.51160	0.00751	10.78370	0.01078	0.01078	7.512	20.37	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	7.19060	0.00719	10.43770	0.01044	0.01044	7.191	20.46	0.00	0	8,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	7.08730	0.00709	10.32550	0.01033	7.087	20.49	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	6.69080	0.00669	9.89300	0.00989	6.691	20.61	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	5.49300	0.00549	8.55690	0.00856	5.493	21.05	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.36900	13.36900	13.32120	13.32120		13.32	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	168.60750	0.16861	163.49420	0.16349	168.608	16.74	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.39430	13.39430	13.34630	13.34630		13.50	1,339,430.00	100	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	118.18140	0.11818	130.26560	0.13027	118.181	12.12	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	438.42980	0.43843	468.26300	0.46826	438.430	13.50	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	312.31340	0.31231	300.01950	0.30002	312.313	14.70	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	103.02170	0.10302	101.25610	0.10126	103.022	19.50	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.61680	13.61680	13.56480	13.56480		13.86	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.83080	13.83080	13.77700	13.77700		14.26	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	773.99030	0.77399	804.35750	0.80436	773.990	14.39	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	282.85570	0.28286	266.95790	0.26696	282.856	20.73	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			585.15900	585.15900	588.44100	588.44100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			594.29100	594.29100	597.62600	597.62600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			462.70800	462.70800	463.98300	463.98300			0.00	0	4.00
AL37	On 07/05/2015	Index Future			469.92900	469.92900	471.22600	471.22600			0.00	0	116.00
AL37	On 06/08/2015	Index Future			477.80700	477.80700	479.13500	479.13500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			561.58000	561.58000	564.35100	564.35100			0.00	0	2.00
AL7T	On 07/05/2015	Index Future			570.34300	570.34300	573.16000	573.16000			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			579.90500	579.90500	582.78000	582.78000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			512.59400	512.59400	514.75400	514.75400			486,964,300.00	95	626.00
ALBI	On 07/05/2015	Index Future			520.59400	520.59400	522.78900	522.78900			494,564,300.00	95	143.00
ALBI	On 06/08/2015	Index Future			529.32100	529.32100	531.56400	531.56400			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			538.77800	538.77800	541.06700	541.06700			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.01400	9.01400	8.99370	8.99370		16.84	4,696,294.00	521	9,283.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	205.49150	0.20549	194.89680	0.19490	205.492	16.84	1,027,457.50	5,000	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	470.73270	0.47073	470.51010	0.47051	470.733	17.65	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	37.99560	0.03800	25.43160	0.02543	37.996	18.31	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	10.23940	0.01024	6.06840	0.00607	10.239	19.87	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.09180	9.09180	9.06850	9.06850		14.79	0.00	0	10,245.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	139.08800	0.13909	126.78290	0.12678	139.088	14.58	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	298.94230	0.29894	264.47380	0.26447	298.942	14.90	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	149.02460	0.14902	124.19450	0.12419	149.025	16.04	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.17850	9.17850	9.15430	9.15430		13.73	321,247.50	35	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.26210	9.26210	9.23730	9.23730		13.65	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.14180	9.14180	9.23090	9.23090		17.67	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.26240	9.26240	9.35060	9.35060		14.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		157.54470	157.54470		135.39830	135.39830			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		988.75000	988.75000		869.21000	869.21000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.59130	12.59130		12.63230	12.63230		15.59	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.81650	12.81650		12.85730	12.85730		15.65	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84700	1.84700		1.84310	1.84310		13.37	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.85620	1.85620		1.85290	1.85290		13.13	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		123.05486	123.05486		123.06806	123.06806			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.47600	123.47600		123.48977	123.48977			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		125.57812	125.57812		125.59495	125.59495			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		8.57941	93.11229		8.52502	93.57768			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.63866	90.77810		8.58265	91.25115			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		8.68676	92.31659		8.62891	92.79954			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		8.72425	90.16116		8.66467	90.65362			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		507.63200	507.63200		509.67100	509.67100			91,373,760.00	18	271.00
GOVI	On 07/05/2015	GOVI		515.55400	515.55400		517.62700	517.62700			92,799,720.00	18	299.00
GOVI	On 06/08/2015	GOVI		524.19700	524.19700		526.31500	526.31500			0.00	0	0.00
GOVI	On 05/11/2015	GOVI		533.56200	533.56200		535.72400	535.72400			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.84977	117.84977		117.65071	117.65071			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.69869	119.69869		119.49703	119.49703			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.69767	121.69767		121.49529	121.49529			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 05/02/2015	Bond Future	124.04573		124.04573		124.05988	124.05988			0.00	0	3,649.00
I2038	On 07/05/2015	Bond Future	125.99186		125.99186		126.00692	126.00692			0.00	0	118.00
I2038	On 06/08/2015	Bond Future	128.09317		128.09317		128.11127	128.11127			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	126.50406		126.50406		126.51866	126.51866			0.00	0	5,740.00
I2046	On 07/05/2015	Bond Future	127.12027		127.12027		127.13549	127.13549			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	129.28398		129.28398		129.30245	129.30245			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	134.02266		134.02266		134.03815	134.03815			0.00	0	2,465.00
I2050	On 07/05/2015	Bond Future	136.12559		136.12559		136.14148	136.14148			0.00	0	2,465.00
I2050	On 06/08/2015	Bond Future	136.95579		136.95579		136.97520	136.97520			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	223.36600		223.36600		223.17800	223.17800			165,290,840.00	74	461.00
IGOV	On 07/05/2015	Index Future	226.87000		226.87000		226.68000	226.68000			165,615,100.00	73	713.00
IGOV	On 06/08/2015	Index Future	230.69100		230.69100		230.50300	230.50300			0.00	0	0.00
IGOV	On 05/11/2015	Index Future	234.83000		234.83000		234.64200	234.64200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.87800		604.87800		604.41100	604.41100			0.00	0	159.00
ILBI	On 07/05/2015	Index Future	614.63200		614.63200		614.16000	614.16000			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	624.81100		624.81100		624.33200	624.33200			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000		93.91000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.03000		93.97000		5.97000	94.03000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	5.99000		94.01000		5.93000	94.07000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	5.96000		94.04000		5.88000	94.12000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	5.96000		94.04000		5.87000	94.13000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	5.95000		94.05000		5.86000	94.14000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	5.96000		94.04000		5.88000	94.12000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.02000		93.98000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.12000		93.88000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.24000		93.76000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.37000		93.63000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.47000		93.53000		6.46000	93.54000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12650		0.12650		0.12550	0.12550			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12500		0.12500		0.12280	0.12280			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05670		0.05670		0.05640	0.05640		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04940		0.04940		0.05020	0.05020			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13060		1.13060		1.13400	1.13400			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.13160		1.13160		1.13510	1.13510			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.13330		1.13330		1.13670	1.13670			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.13530		1.13530		1.13880	1.13880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		7.12228	128.19791		7.04746	128.89691		6.93	810,210,791.20	6,320	24,913.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.60	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		7.15094	130.19852		7.07343	130.90898		7.17	947,845,225.60	7,280	16,665.00
R186	On 07/05/2015	Bond Future	7.40	Put	1,034.22000	1.03422	843.48000	0.84348	1,034.220	7.37	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	900.64000	0.90064	728.54000	0.72854	900.640	7.39	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	781.12000	0.78112	626.49000	0.62649	781.120	7.42	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	304.00000	0.30400	235.04000	0.23504	304.000	7.56	0.00	0	300.00
R186	On 06/08/2015	Bond Future		7.16387	127.10530		7.08334	127.83031		7.24	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	36.47000	0.03647	35.82000	0.03582	36.470	7.73	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future		7.16016	129.35709		7.07667	130.09645		7.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	94.61000	0.09461	94.60000	0.09460	94.610	7.48	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		286.06919	286.06919		285.06656	285.06656			762,088,322.16	2,664	0.00
R197	On 07/05/2015	Bond Future		290.55733	290.55733		289.54012	289.54012			774,044,727.12	2,664	888.00
R197	On 06/08/2015	Bond Future		289.34951	289.34951		288.32144	288.32144			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		235.86125	235.86125		235.88920	235.88920			452,853,600.00	1,920	223.00
R202	On 07/05/2015	Bond Future		239.56173	239.56173		239.59098	239.59098			459,958,521.60	1,920	50,761.00
R202	On 06/08/2015	Bond Future		240.37078	240.37078		240.40605	240.40605			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		6.85221	108.96857		6.78737	109.37921		5.21	41,734,962.31	383	7,423.00
R2023	On 07/05/2015	Bond Future		6.87372	106.74564		6.80607	107.16314		5.53	40,883,580.12	383	7,142.00
R2023	On 06/08/2015	Bond Future		6.87541	108.55435		6.80444	108.98111		5.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	2.34000	0.00234	2.69000	0.00269	2.340	5.74	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		6.24135	108.10136		6.17604	108.26020		1.71	965,993,752.96	8,936	10,008.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,446.78000	3.44678	3,605.62000	3.60562	3,446.780	1.90	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.23199	105.62236		6.15884	105.78413		1.72	285,602,861.44	2,704	4,774.00
R203	On 06/08/2015	Bond Future		6.15288	107.41239		6.06910	107.57906		1.56	0.00	0	0.00
R203	On 05/11/2015	Bond Future		5.99348	105.14512		5.89703	105.31595		1.44	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/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		7.47259	104.92204		7.41289	105.47396			1,573,830.60	15	6,703.00
R2030	On 07/05/2015	Bond Future		7.50725	106.55943		7.44574	107.12036			1,598,391.45	15	485.00
R2030	On 06/08/2015	Bond Future		7.52999	104.35591		7.46638	104.92856			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		7.65275	108.64833		7.59308	109.23803			1,629,724.95	15	15.00
R2032	On 07/05/2015	Bond Future		7.68891	106.18916		7.62751	106.78848			1,592,837.40	15	15.00
R2032	On 06/08/2015	Bond Future		7.71312	107.98912		7.64976	108.60085			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		7.72504	105.74388		7.65983	106.36761			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		7.73763	108.22506		7.68295	108.83612			2,496,211,008.90	23,065	28,955.00
R2037	On 07/05/2015	Bond Future		7.77351	109.91404		7.71738	110.53488			2,549,016,501.64	23,191	24,101.00
R2037	On 06/08/2015	Bond Future		7.79940	107.51687		7.74159	108.15048			0.00	0	0.00
R2037	On 05/11/2015	Bond Future		7.81095	109.42237		7.75162	110.06845			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		6.43169	106.39425		6.36660	106.62107		2.67	492,711,771.75	4,631	7,797.00
R204	On 07/05/2015	Bond Future		6.44294	108.05463		6.37252	108.28539		2.63	500,725,155.42	4,634	8,394.00
R204	On 06/08/2015	Bond Future		6.41388	105.84785		6.33674	106.08468		2.60	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	1.40000	0.00140	1.50000	0.00150	1.400	2.82	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.33736	107.72283		6.25293	107.96509		2.48	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future		7.83255	110.68605		7.78789	111.24082			22,137,210.00	200	5,842.00
R2044	On 07/05/2015	Bond Future		7.86761	112.41338		7.82181	112.97724			0.00	0	3,650.00
R2044	On 06/08/2015	Bond Future		7.89350	109.93324		7.84638	110.50897			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		7.90611	111.88165		7.85783	112.46875			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		7.82253	114.84998		7.77787	115.42728			430,687,425.00	3,750	24,340.00
R2048	On 07/05/2015	Bond Future		7.85397	112.21263		7.80821	112.79946			420,797,362.50	3,750	12,730.00
R2048	On 06/08/2015	Bond Future		7.87605	114.11402		7.82904	114.71307			0.00	0	0.00
R2048	On 05/11/2015	Bond Future		7.89006	111.70021		7.84190	112.31115			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		6.56200	103.37102		6.48699	103.68859		3.51	2,200,975,757.84	21,292	16,578.00
R207	On 07/05/2015	Bond Future		6.58140	104.98417		6.50153	105.30711		3.46	2,250,125,715.61	21,433	21,539.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,518.71000	4.51871	4,840.90000	4.84090	4,518.710	3.74	0.00	0	66.00
R207	On 06/08/2015	Bond Future		6.56972	103.11946		6.48395	103.44995		3.43	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,491.43000	3.49143	3,804.16000	3.80416	3,491.430	3.69	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future			6.51957		104.94633		6.42769	105.28391		3.30	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,527.94000		3.52794		3,843.76000	3.84376	3,527.940	3.54	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			6.69199		102.74339		6.62708	103.06694		4.25	4,670,509,022.62	45,458	14,937.00
R208	On 07/05/2015	Bond Future			6.71192		100.94742		6.64355	101.27648		4.42	4,599,669,192.30	45,565	47,315.00
R208	On 06/08/2015	Bond Future			6.70721		102.65841		6.63472	102.99511		4.25	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1.65000		0.00165		1.90000	0.00190	1.650	4.57	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.67654		101.07445		6.59985	101.41827		4.24	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	34.23000		0.03423		36.37000	0.03637	34.230	4.56	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			7.68241		87.41667		7.62771	87.92269		10.88	390,577,681.56	4,468	11,820.00
R209	On 07/05/2015	Bond Future			7.71410		85.63339		7.65802	86.14759		11.81	382,609,986.52	4,468	4,783.00
R209	On 06/08/2015	Bond Future			7.73541		87.08482		7.67776	87.60961		11.59	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	18.62000		0.01862		19.14000	0.01914	18.620	12.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.74610		85.47724		7.68700	86.01224		11.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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			175.89975		175.89975		175.92071	175.92071			282,846,798.00	1,608	82.00
R210	On 07/05/2015	Bond Future			176.58458		176.58458		176.60655	176.60655			94,649,334.88	536	536.00
R210	On 06/08/2015	Bond Future			179.59043		179.59043		179.61671	179.61671			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			130.35326		130.35326		130.36963	130.36963			145,995,651.20	1,120	0.00
R211	On 07/05/2015	Bond Future			132.39838		132.39838		132.41552	132.41552			148,286,185.60	1,120	1,120.00
R211	On 06/08/2015	Bond Future			134.59866		134.59866		134.61909	134.61909			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			136.02494		136.02494		136.12779	136.12779			472,550,641.56	3,474	1,621.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/05/2015	Bond Future	138.15904		138.15904		138.26400	138.26400			479,964,504.96	3,474	1,158.00
R212	On 06/08/2015	Bond Future	140.45219		140.45219		140.56207	140.56207			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	7.52260		98.32266		7.45288	98.94725		9.11	195,957,061.38	1,993	15,818.00
R213	On 07/05/2015	Bond Future	7.55381		96.31329		7.48213	96.94804		9.87	191,952,386.97	1,993	2,293.00
R213	On 06/08/2015	Bond Future	7.57328		97.94525		7.49939	98.59271		9.66	0.00	0	0.00
R213	On 05/11/2015	Bond Future	7.58283		96.13187		7.50681	96.79195		9.78	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	7.73743		89.14195		7.68774	89.63664		11.70	150,917,321.35	1,693	9,584.00
R214	On 07/05/2015	Bond Future	7.76734		87.24250		7.71646	87.74520		12.72	147,701,552.50	1,693	5,983.00
R214	On 06/08/2015	Bond Future	7.78774		88.72072		7.73549	89.23381		12.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future	7.80001		86.99751		7.74651	87.52056		12.74	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	20,697.43000		20,697.43000		20,618.80000	20,618.80000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.76350		4.76350		4.78430	4.78430		13.57	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.75160		4.75160		4.77500	4.77500		11.52	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.75350		1.75350		1.73650	1.73650			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.71070		1.71070		1.68360	1.68360			0.00	0	0.00

Total for Derivatives : **31,161,558,534.77** **301,221** **4 196 199.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66611			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.51500		103.11804		6.51500	103.09995			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84897			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.55500		109.42571		7.55500	109.40329			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.40454			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.09500		109.58789		8.09500	109.56400			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.22600		10.00000	105.19900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.56155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.65628			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.42000	101.29907		8.42000	101.27600			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	11.33870		100.00000	11.31122			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	102.24096		10.84000	102.21115			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	0.00916		100.00000	0.00000			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond		100.00000	99.72678		100.00000	0.00000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.63500	103.09423		6.63500	103.07567			0.00	0	1,120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51017			0.00	0	300,000,000.00
AB09	On 03/05/2017	Spot Bond		7.97500	107.26604		7.97500	107.24286			0.00	0	1,000,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.40000	125.44277		2.40000	271.67432			2,256,000,000,000.00	940,000,000	480,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58439			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45244			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.99771			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.03684			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.06280			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	98.45950			0.00	0	2,500,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28961			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.96680			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	92.43898		100.00000	92.20903			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	173.03591		2.14000	173.02579			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.84018		2.76000	163.82793			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.68010		2.17000	174.66972			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.70113		1.82000	186.69182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		7.17125	81.33164		7.17125	81.31621			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.17125	81.33164		7.17125	81.31621			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	100.93702			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	100.57901			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43422			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
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71856			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.80500	109.19725		6.80500	109.17708			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39999			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		2.70000	93.92901		2.70000	107.89147			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45000	102.58320		2.45000	161.88205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.31000	117.88998		2.31000	216.19318			2,310,000,000,000.00	1,000,000,000	500,000,000.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.39500	99.62664		8.39500	99.60401			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	101.72858			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	103.50000			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	107.35294		9.63000	107.32521			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	8.45000	116.45976		8.45000	116.43329			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	7.80000	97.28778		7.80000	97.26734			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
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	8.54500	115.68719		8.54500	115.66060			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.18041			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.32500		110.80452		7.32500	110.78250			0.00	0	1,630,000,000.00
ABS11	On 09/04/2021	Spot Bond	7.80500		110.88091		7.80500	110.85760			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.67500		102.53735		6.67500	102.51889			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	7.87500		102.83705		7.87500	102.81523			0.00	0	770,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.64500		104.65561		8.64500	104.63114			0.00	0	1,470,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.01000		106.09532		7.01000	106.07513			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.39037		2.21000	275.41695			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000		126.05803		1.99000	128.86254			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.21500		129.12712		2.21500	131.71287			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00667		100.00000	0.00665			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		89.04578		100.00000	88.83173			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.96500		106.71721		10.96500	106.68575			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.08076			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.16172		100.00000	6.14646			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.13191			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.85767			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.72668		100.00000	36.63574			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.02960			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.88068		11.00000	67.86128			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.72668		100.00000	36.63574			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.02744			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12409			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98433			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.01346			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.02628			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09199			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09199			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09249			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09249			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09148			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.02893			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80356			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.99601			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.02491			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.03651			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.01322			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.96103			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		8.27500	107.84141		8.27500	108.10616			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.18106			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.83449			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.06486			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.38217			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.45285			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.98425			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.98406			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39696			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.98320			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09109			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55004			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11544			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.16974			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.98776			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.02094			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87602			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85616			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89471			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96697			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92614			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87952			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89237			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.84800		10.23000	103.81939			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88536		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.41521		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	8.49500	105.90492	8.49500	105.88072		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96341		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.92882	1.75000	117.01855		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95232		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.89336		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93704		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96592		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.90816		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18048		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41984		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53674		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.89776		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94659		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.96015		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.94294		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.99232		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.00746		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22192		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45323		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.01104		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.01104		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05817		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94283			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06830			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.89249			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05817			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.10918			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.03086			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.01207			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.60126			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.53064			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88504			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87694			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.46647			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89892			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92025			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.93704			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88620			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88504			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.97379			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31787			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02146			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.08226			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.62274			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.36615			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.61973		100.00000	13.58600			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49999			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31905			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34939			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38976			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.30518			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.11000	101.34254		7.11000	101.32309			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.38889			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.44992			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.86500	105.82054		7.86500	105.79800			0.00	0	2,920,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.54500	121.34881		8.54500	121.32092			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.70000	108.73472		6.70000	108.71492			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.13500	108.87539		8.13500	108.85140			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.51516		100.00000	14.48285			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	8.85000	111.37033		8.85000	111.34369			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.32200		2.70000	166.30974			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26617			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.09525			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78412			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.84261			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95417				0.00	0	4,000,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89021				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86579				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	100.92613				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05606				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39542				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	110.43000				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	103.30769				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.89692				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.11505	2.56000	235.14337				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.98111				0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	108.29139				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.45700				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.28909				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.77361				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97273				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.84490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond	2.57500	164.36600		2.57500	208.23709			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	29.13065		100.00000	29.06582			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.76452		100.00000	17.72053			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.86697		100.00000	17.82273			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.40593		100.00000	17.36283			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.05502			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81561			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72330			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.96500	109.09168		7.96500	109.06827			0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02025			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.35226			0.00	0	4,740,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.77997			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.51801			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.37500	106.96121		8.37500	106.93710			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.04500	106.90345		7.04500	106.88311			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	53.80288		100.00000	53.66965			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.40638			0.00	0	145,000,000.00
BAW8	On 02/10/2017	Spot Bond	7.92500	108.13584		7.92500	108.11275			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.49362	103.41617		10.49362	102.46150			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79098	101.53578		10.79098	101.31638			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.77758	101.52260		10.77758	101.32100			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02028			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76643	101.46488		10.76643	101.33109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	10.92939		103.07197		10.92939	103.18607			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.04323			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.04323			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04329			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.74362		101.34116		10.74362	101.18165			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.74264		102.58533		10.74264	101.52037			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.79098		101.53578		10.79098	101.31638			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.50781		102.20840		10.50781	101.83176			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.62423		98.31740		9.62423	101.61690			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99280			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97315			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97315			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.58251		102.79944		9.58251	102.10216			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.70000		101.81063		10.70000	101.85640			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94608			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.62500		75.71611		10.62500	100.04278			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90575			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.18721		9.28000	100.87020			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.95962			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.36500		74.57311		10.36500	100.18581			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.95511			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.95511			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92169			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.97420			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.97420			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92351			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94243			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.97428			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71744			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76803			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.49362	103.65836		13.49362	102.72171			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.50433	102.71485		14.50433	102.82301			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.34387	103.00430		13.34387	102.27012			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24700			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.24700			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.24700			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.29164			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09018			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.71812		100.00000	26.66743			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.38433		100.00000	20.33386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.55204		100.00000	18.50609			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.45188		100.00000	11.42351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.46305	100.00000	11.43434				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.84586	100.00000	13.81158				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.99720	100.00000	11.96750				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.29023				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.25750				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.50918				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.53838				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.65219	100.00000	8.63076				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.65219	100.00000	8.63076				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		92.63959	100.00000	92.40506			880,000,000,000,000.00	8,800,000,000	2,200,000,000.00	
BCP91U	On 23/04/2015	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.30086	2.11000	179.78377				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.06500		107.48204	7.06500	179.16665				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.06500		108.77323	7.06500	179.32375				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.45000		107.98262	7.45000	107.96092				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.96500		102.97134	6.96500	102.95187				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.10050				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.27330				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.27856				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29608				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.31358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36224			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	33.92539		100.00000	33.84138			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07670			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07831			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07885			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08527			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.09381			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.23312		100.00000	21.18054			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.23312		100.00000	21.18054			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	101.07302			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09339			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.47500	105.97853		7.47500	105.95705			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15447			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26288			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.23090		100.00000	15.19318			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.23090		100.00000	15.19318			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.98865			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.02500	107.25032		10.02500	105.16843			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000	0.00916		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000	9.80622		100.00000	9.55308			0.00	0	70,000,000,000.00
BGR01	On 04/02/2016	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	58.85448		100.00000	58.74282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.31869			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34699			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.67500	72.36818		7.67500	105.17843			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94669			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.67446			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35331			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.56523			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.34307			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.40948			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53015			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.03213			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.85531			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	90.96410		100.00000	90.73893			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.19039			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19584			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.22156			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.04938			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.64244			0.00	1,000,000,000	1,000,000,000.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.44909			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.74153			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.60295			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32611			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.29484			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.23770			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.09203			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.88419			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.78092			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74685			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.98025			0.00	300,000,000	300,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.67792			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.63827			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.60267			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.39373			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.96684		100.00000	26.90007			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99318			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.65190			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.62500	112.29967		8.62500	112.27348			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.06580			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.52500	104.90942		8.52500	104.88523			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.56500	103.99733		11.56500	103.96503			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.43249			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46500	100.35941		11.46500	100.32851			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.72055			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.51500	103.89420		8.51500	103.87027			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.26143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		11.46500	103.53880		11.46500	103.50743			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51658			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.55612			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94178			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.12500	99.52717		9.12500	99.50264			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		8.91500	122.72224		8.91500	122.69284			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.19500	116.66055		9.19500	116.63174			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.07500	125.39959		8.07500	125.37217			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.77926			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		10.82500	105.54676		10.82500	105.51602			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.51455			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.65309			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28030			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79520			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.12318			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.21594			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52724			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.55425			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83692			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.86878			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.90559			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.78412				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.75551				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.90669				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.93219				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.98435				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.62172				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.93064	100.93064	10.11000	100.90314				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.60316				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.50950	122.50950	2.76000	122.50038				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	119.69363	119.69363	3.14000	122.52942				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.56840	103.56840	8.25000	103.54528				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.91500	129.30973	129.30973	2.91500	123.43221				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.56398	127.56398	2.40000	121.76751				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.37287				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95000	103.44373	103.44373	7.95000	103.42158				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.30199				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.30939				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.00000	103.53057	103.53057	8.00000	103.50826				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.00000	103.53057	103.53057	8.00000	103.50826				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.05000	102.40049	102.40049	8.05000	102.37830				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00766			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10783			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69330			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	101.47877			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.56971			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.15644		9.35000	104.13058			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.15644		9.35000	104.13058			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.45767			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.46149			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	101.05899			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81361			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83993			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84132			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81361			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81361			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84226			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67936			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30439			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.77831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.77831		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.77831		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21062		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.29500	108.13798	8.29500	108.11372		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84758		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14166		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27542		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26984		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33134		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.49287		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.74403		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50205		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.37585		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20500		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03966		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.86231		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89660		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.21928		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.86856		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11961		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90603		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.16873		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.30800	10.00000	106.28000		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69611		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89628			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75758			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07406			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72066			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87066			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85755			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.53734			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.32693			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.62543			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.00853			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.49151			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.93905			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.94905			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.67500	101.40718		9.67500	101.38073			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.19500	103.07951		10.19500	103.05120			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82019			0.00	0	200,000,000.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.07200			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.90493			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17443			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02388			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.68766		8.80500	102.28704			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.94283			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17267		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	128.67036		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.98553		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.00285		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.06969		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.03102		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42640		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.62901		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.12419		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82019		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	115.83062		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	116.03470		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13372		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.23871		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82487		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41769		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.17053		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.90272		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.03743		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13246		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.85741		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80150		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.12599		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.43320		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42626			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.10361			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.19833			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.85959			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.65057		10.55000	103.82009			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		8.85500	113.12828		8.85500	114.29205			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.95573			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.29666			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		10.99500	114.54248		10.99500	115.96158			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.91705			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.02500	109.13565		11.02500	108.97663			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		9.45500	108.89367		9.45500	108.75481			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.91705			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.18378			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.10898			0.00	0	1,300,000,000.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.94113			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.96095			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96107			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85474			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.42500	110.56957		8.42500	110.44361			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.72383			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.04089			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.96762		10.55000	103.93810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000		104.13577		11.00000	104.10497			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26634			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.05817			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25372			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	10.78500		111.89713		10.78500	111.73489			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.15945			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.96084			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.19754			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.02512			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	100.68450			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.88522			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89660			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.94860			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.27212		7.01000	40.88065			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	186.00119			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.45000		107.98262		7.45000	151.23408			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.06500		40.53596		7.06500	179.16665			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.06500		40.97041		7.06500	179.32375			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.04128			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.99888			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51797			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01929			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.95404			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96691			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50758			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96015			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17443			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.87463			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93775			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93191			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.93770			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.67528			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.46245			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		109.09494		8.87000	107.62521			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.03500		104.26151		8.03500	104.23895			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.06500		120.10615		9.06500	120.07690			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.84500		104.05024		7.84500	104.02825			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.63500		114.01428		8.63500	113.98765			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.63500		111.34197		8.63500	111.31612			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.00500		103.67928		9.00500	103.65420			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.79500		106.40821		9.79500	106.38025			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.79500		99.09583		9.79500	99.06980			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35376			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.26071			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.41740		100.00000	10.39159			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.44242			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.88696			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.93870			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.34801			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.92705		100.00000	9.90247			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.66259		100.00000	12.63123			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.40000	105.47171		10.40000	104.28007			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.92122		100.00000	14.88427			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.31640		100.00000	6.30076			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.68996		100.00000	15.65110			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.16035			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.20000	101.60689		7.20000	101.58703			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21849			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07772			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.41043			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	66.35036		100.00000	66.18962			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17057			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.57119			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	103.47894			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.63382			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.67453				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.41366				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07545				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89080				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.62500	108.15932	7.62500	108.13708				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80000	112.55833	6.80000	112.53765				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.46500	108.09374	7.46500	108.07221			115,128,216,000.00		15,422,400	1,920,322,400.00
DV23	On 27/02/2023	Spot Bond	8.06500	115.67358	8.06500	115.64873				0.00	0	1,146,173,100.00
DV24	On 18/02/2024	Spot Bond	8.26500	113.41839	8.26500	113.39344				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.40000	118.52101	8.40000	118.49452				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76219				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66039				0.00	0	2,000,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92706				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.40438				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.96940				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.98372				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.56206				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89411				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14509				0.00	200,000,000	200,000,000.00
E170	On 01/08/2020	Spot Bond	6.96500	129.51419	6.96500	129.48969				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.16642				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.35000	98.49234		2.35000	98.48597			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.01843		1.20000	134.76481			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.15000	122.93271		2.15000	122.92546			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.10000	111.13164		2.10000	111.12524			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.11000	110.84880		2.11000	110.84237			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.16000	103.11957		2.16000	103.11349			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.33000	98.88050		2.33000	98.87417			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		8.52500	108.96467		8.52500	108.93955			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.37500	115.32679		8.37500	115.30065			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		8.84500	110.03044		8.84500	110.00414			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.03500	102.91566		9.03500	102.53616			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.17500	114.93081		9.17500	110.27408			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60838			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.83524			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07947			0.00	300,000,000	150,000,000.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.94046			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94284			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.42881			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94622			0.00	0	210,000,000.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85137			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	90.53115		100.00000	90.23530			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	104.82742		100.00000	104.54712			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.82500	102.01260		10.82500	101.98362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.52790			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.03818			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.28851			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.94500	101.99748		8.94500	101.97296			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.65550			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.47373			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	101.70556			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	101.81203			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55355			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61730			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.54080			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59392			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55657			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53526			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.87538		6.80000	103.85630			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.92500	109.28335		6.92500	109.26291			0.00	0	15,300,368,500.00
ES23	On 25/01/2023	Spot Bond	7.48500	115.16861		7.48500	115.14524			134,922,364,500.00	18,025,700	68,402,749,800.00
ES26	On 02/04/2026	Spot Bond	7.81500	102.93697		7.81500	102.91529			0.00	0	9,677,682,400.00
ES33	On 15/09/2033	Spot Bond	8.57500	93.02035		8.52000	93.46989			0.00	0	87,000,988,300.00
ES42	On 25/04/2042	Spot Bond	8.55000	101.83502		8.55000	101.81160			0.00	0	16,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63126			0.00	0	210,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.68306			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51181			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32073			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.77435			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.58793			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.80068			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.28629			0.00	16,000,000,000	4,000,000,000.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.44158			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22633			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33359	100.00000	100.00000	10.30771			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.05738	100.00000	100.00000	10.03220			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.04577			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.74254			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.16789			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24923			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.46500	101.14813		8.46500	101.12510			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03018			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03012			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.17630			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.43246			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.44406			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.46806			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.12500	107.83097		9.12500	105.84214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	9.31500		110.02979		9.31500	110.00228			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.07684			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21500		130.84311		2.21500	131.71287			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		126.89560		2.24000	274.82193			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		104.13052		2.41500	110.68261			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000		102.80935		2.43000	162.23902			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000		119.74970		2.20000	219.60431		2,200,000,000,000.00	1,000,000,000	500,000,000.00	
FRBN04	On 15/09/2015	Spot Bond	7.07500		109.03296		7.07500	109.01202			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73000		64.83764		7.73000	64.20831			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43900		41.58183		9.43900	40.67571			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.26077		9.68000	39.34485			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		95.17638		100.00000	94.94814			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.73848			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13584			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98440			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07995			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.30073		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05817			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19786			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04089			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.24163		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	101.10654			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36251			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32242			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.39909		100.09221	18.35348			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94513			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.62614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26364			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.95942			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05656			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.06824			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97619			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98900			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29377			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97169			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.55515		13.22500	62.53255			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91625			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91741			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35691			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95899			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	95.87978		3.64500	99.18579			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.00053			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.00053			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.73111			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82019			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.04322			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94283			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92087			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.92116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.07776			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.81628			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.92198			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.19663			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.23642			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.97976			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.25672			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91048			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.98900			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.98900			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99836			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67994			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.71634			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83373			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53064			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.04435			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51239			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81550			0.00	400,000,000	200,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45137			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45256			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34097			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31061			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30939			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.93597			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	99.95296		8.75000	99.92946			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	104.93453			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.14717		100.00000	10.12204			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.26387		100.00000	9.24093			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.75610			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.61526		100.00000	1.61126			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.03031			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	20.65445		100.00000	20.58144			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.87574			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	10.00533		100.00000	9.98056			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	17.40587		100.00000	17.36370			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.87570			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.65957		100.00000	10.63375			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.87603			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.88260			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.97924			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.98049			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.02500	125.14326		3.02500	125.13288			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.74146			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.71821			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.71821			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.67121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87092			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06002			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.05424			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27669			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13581			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.55500	114.31018		3.55500	121.02955			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07286			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08334			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.60500	105.53528		3.60500	120.65041			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.58500	103.32678		3.58500	120.80191			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.03628		3.31000	125.62216			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.15916		3.38000	134.69831			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15226			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93769			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06591			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23812			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.19393			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01552			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01438			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44065			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96438			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.48307		100.00000	11.45463			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	38.49821		100.00000	38.40287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000	83.93389	100.00000	83.67955				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	21.67885	100.00000	21.62517				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.16172	100.00000	6.14646				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	11.30965	100.00000	11.28164				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000	153.16224	5.45000	153.13950				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74794				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.14488				0.00	0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.38474				0.00	1,000,000,000	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.57615				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.16222				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.25284				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.92573				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800	84.07380	2.05800	104.35992				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000	102.69606	2.45000	134.10779				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.26366				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.34217	10.38000	100.31361				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.34217	10.38000	100.31361				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.09873				0.00	3,000,000,000	1,500,000,000.00
FRS108	On 31/01/2038	Spot Bond	2.59000	99.63119	2.59000	108.16012				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000	210.80611	2.51000	210.15502				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000	108.74265	2.56000	108.73499				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51420				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000	209.92180	2.54000	209.26715				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.12994			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.50000	109.84935		2.50000	109.84181			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.65000	107.02907		2.65000	107.02126			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65043			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	45.54600			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94946			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.75500	105.07071		2.75500	105.06276			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.66000	114.00695		2.66000	205.76124			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.71000	112.34651		2.71000	204.32170			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond	2.43000	96.77604		2.43000	96.76958			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond	2.74000	160.59915		2.74000	203.46392			0.00	0	0.00
FRS124		On 31/01/2038	Spot Bond	3.03000	87.67529		3.03000	100.13448			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.36000	125.80410		2.36000	272.45715			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.25000	126.80421		2.25000	274.62392			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.97000	120.42658		2.97000	260.80659			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.68500	100.44189		2.68500	127.84834			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.14866			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.21500	131.72090		2.21500	127.68553			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34249			0.00	208,000,000	52,000,000.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59674			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	99.97967			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.43000	108.16548		2.43000	108.15827			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	24.40525		104.97509	24.34214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	28.42046		101.07593	28.34939			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.00342		100.44759	20.95121			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	26.78911		100.76967	26.72232			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	2.03000	119.70345		2.03000	119.69679			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	2.36000	96.83502		2.36000	111.23050			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.71303			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	96.57461		2.39000	110.93128			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.59903			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	124.99285		2.45000	342.97633			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.79674			0.00	210,000,000	52,500,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.47459			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	6.25500	103.69970		6.25500	103.68205			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.90000	104.77385		6.90000	104.75421			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.24500	106.25557		7.24500	106.23468			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.33500	112.09504		7.33500	112.07286			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.70500	107.08690		7.70500	107.06453			0.00	0	1,010,000,000.00
FRX20	On 01/10/2020	Spot Bond	7.94500	106.62063		7.94500	106.59781			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.48500	99.12078		8.48500	99.09803			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.54500	116.11335		8.54500	116.08666			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	8.88500	105.01742		8.88500	107.64924			0.00	0	1,230,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.24000	106.45553		9.24000	106.42940			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		9.13500	90.87549		9.13500	90.85319			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.83855			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.85023			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.87937			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.92603			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.96102			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.11245			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	101.40098			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.46233			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.31199			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.51761			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.57902			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.63019			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.85527			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.60640			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61930			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.27500	105.37088		8.27500	105.34740			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.90377			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.23671		100.00000	10.21137			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	17.76376		100.00000	17.71977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.19654	100.00000	11.16719				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.15842				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.16456				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.17217				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.18273				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	100.41260				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.40362				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.95633				0.00	0	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.12906				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.62588				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.85682				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.67511				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.45839				0.00	4,000,000,000	1,000,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20112				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.69345	100.00000	10.66755				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.50916				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.04626				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.01923				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.01946				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.92168			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	106.56703			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	100.32511			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.89065	100.75785		6.89065	100.12348			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33926			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89214	100.63985		7.89214	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.35744			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34299	100.65875		8.34299	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37964			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33369			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45237			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46761			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.92435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.30500	107.50192		8.30500	107.47815			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.19500	111.52552		7.19500	111.50375			0.00	0	5,790,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000	128.55417		2.06000	278.41531			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	131.38051		2.06000	284.53644			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.47500	107.43074		8.47500	107.40612			0.00	0	4,003,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.47500	107.57523		8.47500	107.55057			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.92946		100.00000	22.87268			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	57.72805		100.00000	57.58510			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.58723		100.00000	27.51892			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	89.36453		100.00000	89.14972			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	117.73273		1.75000	117.51449			121,035,125,000,000.00	69,962,500,000	87,950,543,100.00
I2038	On 31/01/2038	Spot Bond	1.83000	123.92254		1.83000	123.91630			23,486,220,000,000.00	12,834,000,000	93,477,820,400.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.37855		1.83000	126.37223			133,068,450,000,000.00	72,715,000,000	83,595,552,700.00
I2050	On 31/12/2050	Spot Bond	1.87000	133.88977		1.87000	133.88289			108,647,000,000,000.00	58,100,000,000	55,160,763,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.96500	104.45742		6.96500	104.43763			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30141			0.00	400,000,000	100,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19178			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.55000	105.76155		7.55000	105.73990			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.17500	111.62248		7.17500	111.60075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.37000	105.10151		7.37000	105.08084			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	400,000,000	100,000,000.00
IBL34	On 31/01/2017	Spot Bond		2.15000	99.46838		2.15000	128.46417			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.28500	103.01815		2.28500	131.12899			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73153			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.27216			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.29500	107.07196		7.29500	107.05089			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18255			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96335			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.65166			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		7.79500	101.64946		7.79500	101.62811			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.13500	96.84868		8.13500	96.82736			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93250			0.00	0	5,000,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.37500	102.39374		7.37500	102.37336			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.18500	104.03409		8.18500	104.01104			0.00	0	5,501,500,000.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91245			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.01846			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.18211		7.90000	99.16089			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.57500	101.70176		7.57500	101.68087			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.02045			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.57862			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		6.94500	102.72278		6.94500	106.95583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	7.53500	110.01038		7.53500	109.98827			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.48500	115.77299		8.48500	115.74685			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.68509			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15659			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01429			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.01642			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.01842			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00723		100.00000	0.00722			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.31495			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.24410			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	7.77500	104.95272		7.77500	104.93073			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.43647			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.48481			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.79500	106.76660		8.79500	106.74121			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.47138		5.00000	101.45762			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.47138		5.00000	101.45762			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.05458		5.00000	100.04094			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.47606		5.00000	101.46229			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.57682		4.00000	101.56570			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.20405		4.00000	101.19304			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	42.81828		100.00000	42.71225			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	42.64963		100.00000	42.54402			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	42.64963		100.00000	42.54402			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.85960		9.20000	107.83295			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond			0.00000	100.00000		0.00000	101.84429			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000	8.29920		100.00000	8.27865			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond			0.00000	100.00000		0.00000	100.38730			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.30000	103.53183		8.30000	103.50850			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000	100.00000		0.00000	99.55711			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000	83.93389		100.00000	83.67955			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000	13.75871		100.00000	13.72464			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000	16.74786		100.00000	16.69744			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000	1.23463		100.00000	1.23227			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000	9.08584		100.00000	9.06334			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000	10.25820		100.00000	10.23193			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond			100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000	9.99305		100.00000	9.96831			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000	29.30870		100.00000	29.23613			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond			100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond			6.30000	99.98274		6.30000	99.91377			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond			6.30000	99.89655		6.30000	99.79330			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond			6.30000	99.77612		6.30000	99.67313			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond			6.40000	99.65054		6.40000	99.54618			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond			6.40000	99.40737		6.40000	99.30352			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond			6.50000	98.90795		6.50000	98.80353			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond			6.50000	98.78615		6.50000	98.68199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517	On 21/04/2015	Spot Bond	6.50000	98.66465		6.50000	98.56074			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88281			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.49362	102.85503		10.49362	102.11248			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.49362	101.60998		10.49362	101.33988			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02992			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01048			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.20298		6.50000	102.18502			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02936			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.45394			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00795			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42697			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98825			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.21953			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.54456			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.41062			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39484			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40960			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.60877			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.52514			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.05528			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35037			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.23438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.75679			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51741			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.30800		10.00000	106.28000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45123			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.45690			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.06000		104.19265		8.06000	104.17003			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67156			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.68720			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.69765			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39831			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.41788			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.84362			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.57500		105.74714		8.57500	105.72261			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.96748			0.00	160,000,000	40,000,000.00
IPL6	On 28/09/2017	Spot Bond	7.86500		107.95775		7.86500	107.93475			0.00	0	1,630,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.61626			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.48511			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.89092			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.04779			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.14500		102.12751		8.14500	102.10540			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.56383			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.38511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.37500	96.16781		3.37500	125.80389			0.00	0	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.61000	142.67208		3.61000	148.06048			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.76623			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.52855			0.00	60,000,000	30,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.38865			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.25219			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85694			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000	97.42751		3.75000	98.26816			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000	97.34629		3.75000	104.81442			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.34172			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.01436			0.00	1,200,000,000	600,000,000.00
IV08	On 30/04/2018	Spot Bond	9.41500	115.41394		9.41500	115.38462			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19065			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000	141.14362		3.71000	141.12937			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000	99.74176		6.30000	99.63884			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000	99.61573		6.40000	99.51144			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000	99.37273		6.40000	99.26895			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000	98.87312		6.50000	98.76877			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000	98.62999		6.50000	98.52616			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.81124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54248			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.40183			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58886			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.45628			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.57999			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.32762			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47204			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47501			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48095			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45422			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32308			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02122			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97506			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58841			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.31795			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.30478			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.63678			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47871			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16417			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01030			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.90641			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.77123			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77123			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.13500	104.71808		8.13500	104.69502			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.15612		100.00000	12.12892			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.32693		100.00000	10.30135			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30057			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.19500	105.99034		8.19500	105.96682			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02312			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64917			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97791			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.36869			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.15761			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27329			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.94500	102.41129		6.94500	102.39207			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.93763			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.62600			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35380			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	99.34752		100.00000	99.08188			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	100.00000	18.12463		100.00000	8.58464			0.00	0	10,000,000,000.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08041			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18735			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	39.30544		100.00000	39.21022			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.79707			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	100.00000		100.00000	99.72677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.27803	100.00000	91.05431				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.08027				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.11965				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.25845				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		51.83867	100.00000	51.71030				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.73791				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.02425				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.44500		152.81858	7.44500	152.78773				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.83316				0.00	300,000,000	1,300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84549				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.98877				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.29888				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.86000				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.78647				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.13500		103.63693	9.13500	103.61136				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.01962				0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	7.97500		99.13109	7.97500	99.11002				0.00	0	3,610,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.02500		77.99054	8.02500	101.50844				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.31500		103.46247	8.31500	108.01093				0.00	0	760,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.25201				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.52089				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.46500		102.52381	9.46500	102.49776				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.65617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.08340			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59947			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.74766			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	104.02001			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44419			0.00	0	0.00
MAQ061		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96543			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.80859			0.00	0	0.00
MAQ063		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94324			0.00	0	0.00
MAQ064		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.41049			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.94730			0.00	0	0.00
MAQ066		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.60677			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.83832			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.85935			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93254			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42401			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.81970			0.00	0	500,000,000.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51027			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91066			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.27762			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.84806			0.00	0	0.00
MBF038		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35485			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39990			0.00	0	200,000,000.00
MBF040		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.89271			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.89018			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06294			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	97.59358		100.00000	97.33334			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.54502		100.00000	36.45452			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.83909		100.00000	20.78748			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.56744		100.00000	15.52890			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	15.65199		100.00000	15.61323			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.97353		100.00000	16.93241			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.79500	107.10008		7.79500	107.07758			0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		7.81500	106.55338		7.81500	106.53095			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06247			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.46992			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.61217			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.63820			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.11000	105.14812		7.11000	105.12794			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.78500	105.92634		7.78500	105.90399			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.45000	108.86231		8.45000	108.83742			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84437			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.87355			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.48500	107.99380		8.48500	107.96862			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.11500	104.13142		7.11500	104.11131			0.00	0	2,790,070,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.42571			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.03500		103.13126		8.03500	103.10894			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.99907			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.32500		116.33229		8.32500	112.05562			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.47557			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.09514		100.00000	24.03547			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.54114			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.73500		103.08445		7.73500	103.06297			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06500		101.55452		7.06500	101.53546			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.72500		105.86057		7.72500	105.83840			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.06508		100.89771	7.41191			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.14619		100.61875	7.50755			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	101.64897			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.78205			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.93704			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.72019		100.00000	0.71844			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.72019		100.00000	0.71844			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.85000		104.09296		7.85000	104.07082			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
NBK10A	On 25/07/2016	Spot Bond		7.66500	99.15488		7.66500	99.13427			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.00500	105.84213		8.00500	105.81918			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		7.77500	111.25829		7.77500	111.23484			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.47019			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.18500	113.48465		8.18500	113.45950			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.55038			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.13500	106.69141		8.13500	106.57984			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.46306			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.62206			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35944			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.38872			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67983			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70607			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.72837			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.63748			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.93500	106.23875		6.93500	106.21875			0.00	0	800,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.94617			0.00	0	300,000,000.00
NBK3A	On 09/09/2019	Spot Bond		7.61500	119.03933		7.61500	119.01476			0.00	0	1,560,000,000.00
NBK4	On 28/10/2024	Spot Bond		9.62000	40.91866		9.62000	40.90837			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		6.86500	103.40086		6.86500	103.38168			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43169			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.34511			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.16000	105.79652		7.16000	105.77597			0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85293				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.62909				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04646				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.61364				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.43340				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.39737				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	94.45633				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30700				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.16883				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.02324				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.84729				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.64874				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.71209				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91145				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86478				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.27521				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83617				0.00	0	5,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.81908				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.81850				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.07302				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.94283				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	8.79000	114.26767	8.79000	115.44324				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.93704				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond		8.82500	112.94016		8.82500	114.45984			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.94283			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.84802			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.88760			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.95206			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.96361			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.65500	105.75569		7.65500	105.73375			0.00	0	200,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.19260			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.15175			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		8.99500	111.48551		8.99500	112.47243			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.46938			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.48290			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.45891			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51754			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	120.63289		9.44500	120.60215			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.88752			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.26000	168.98129		2.26000	168.97087			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.61000	95.42777		2.61000	137.74088			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.53500	108.29389		7.53500	108.27176			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02275			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.16500	111.41002		8.16500	111.75526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.43467				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.44448				0.00	0	4,000,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.35715				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.40564				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.37657				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.36500	111.40496	8.36500	114.41560				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.40570				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.43472				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.41534				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.56500	111.40020	8.56500	111.73666				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47356				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.45410				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.46380				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.82203				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.70396				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.49286				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.54000	117.57461	7.54000	117.55070				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.22500	125.91987	8.22500	125.89184				0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.75627	2.15500	172.74610				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.94500	128.11205	8.94500	128.08126				0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.60960				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	100.47560				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.94249				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18231			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.41890			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.61727			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.01668			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.76032		100.00000	18.71487			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		56.44804		100.00000	56.30826			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		103.79845		6.95500	103.77896			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.54865			0.00	2,000,000,000	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond	8.68500		105.45348		8.68500	103.91911			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.09828		100.00000	33.01540			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	101.62075			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.20539			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.30800		10.00000	106.28000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09846			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.27233			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89371			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88968			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.21669			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.42500		107.54368		8.42500	107.80592			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.13639			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14013			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14556			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16164			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16537			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08337			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.86500		47.99207		6.86500	47.98317			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		109.71144		5.96500	109.69364		170,121,800,000,000.00	28,520,000,000	14,130,000,000.00	
R158P	On 15/09/2015	Spot Bond	5.95000		96.49946		5.95000	96.48383		14,875,000,000,000.00	2,500,000,000	2,500,000,000.00	
R159	On 15/09/2016	Spot Bond	6.05000		116.53082		6.05000	116.51164		771,460,910,000,000.00	27,514,200,000	38,993,716,600.00	
R159P	On 15/09/2016	Spot Bond	5.88000		91.10370		5.88000	91.08911		58,800,000,000,000.00	10,000,000,000	10,000,000,000.00	
R186	On 21/12/2026	Spot Bond	7.12000		128.07135		7.04500	128.74844		3,639,934,610,784,000.00	15,721,153,200	5,415,274,000.00	
R187P	On 21/12/2026	Spot Bond	6.78500		45.27366		6.78500	45.26536			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.70500		42.77552		6.70500	42.76777			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		285.78519		1.75000	284.73639		25,356,708,190,000.00	14,915,710,700	19,938,779,900.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.62713		1.71000	235.61611		142,522,002,000,000.00	83,346,200,000	70,108,075,900.00	
R2023	On 28/02/2023	Spot Bond	6.85000		108.86094		6.78500	109.25320		2,115,784,401,805,000.00	08,873,635,300	45,721,277,400.00	
R203	On 15/09/2017	Spot Bond	6.24000		107.99459		6.17500	108.13549		3,115,095,360,000,000.00	99,214,000,000	89,404,446,800.00	
R2030	On 31/01/2030	Spot Bond	7.41000		105.37363		7.41000	105.35245		829,571,730,000,000.00	11,953,000,000	45,214,043,400.00	
R2032	On 31/03/2032	Spot Bond	7.59000		109.13451		7.59000	109.11218		782,840,190,000,000.00	03,141,000,000	60,888,181,000.00	
R2037	On 31/01/2037	Spot Bond	7.68000		108.73333		7.68000	108.71069		287,272,606,464,000.00	37,405,287,300	94,256,106,700.00	
R204	On 21/12/2018	Spot Bond	6.43000		106.28919		6.36500	106.49825		2,912,087,987,389,000.00	52,890,822,300	27,483,648,100.00	
R2044	On 31/01/2044	Spot Bond	7.78500		111.13611		7.78500	111.11267		999,263,137,500,000.00	28,357,500,000	60,745,000,000.00	
R2048	On 28/02/2048	Spot Bond	7.77500		115.31867		7.77500	115.29438		1,571,832,782,477,500.00	02,164,988,100	12,245,472,100.00	
R207	On 15/01/2020	Spot Bond	6.56000		103.26893		6.48500	103.56914		2,924,847,737,536,000.00	45,860,935,600	58,868,155,000.00	
R208	On 31/03/2021	Spot Bond	6.69000		102.64189		6.62500	102.94821		2,466,394,433,229,000.00	68,668,824,100	72,173,598,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond		7.68000	87.33032		7.62500	87.82139			1,234,031,616,000,000.00	60,681,200,000	19,978,945,200.00
R210	On 31/03/2028	Spot Bond		1.71000	175.72514		1.71000	175.71690			14,726,520,000,000.00	8,612,000,000	21,815,038,500.00
R211	On 31/01/2017	Spot Bond		1.45000	130.22383		1.45000	130.21864			3,191,074,740,000.00	2,200,741,200	30,472,727,500.00
R212	On 31/01/2022	Spot Bond		1.72500	135.88989		1.71500	135.97008			2,493,487,500,000.00	1,445,500,000	30,170,962,600.00
R213	On 28/02/2031	Spot Bond		7.52000	98.22559		7.45000	98.83328			2,201,351,809,568,000.00	92,732,953,400	14,480,031,500.00
R214	On 28/02/2041	Spot Bond		7.68500	89.55205		7.68500	89.53339			2,708,361,533,000,000.00	52,421,800,000	40,896,944,700.00
R227C	On 15/03/2015	Spot Bond		6.11000	99.35139		6.11000	99.33486			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.95000	96.49946		5.95000	96.48383			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.87000	93.79224		5.87000	93.77725			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.88000	91.10370		5.88000	91.08911			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.02000	97.79037		6.02000	97.77460			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.89000	95.03994		5.89000	95.02479			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.87000	92.34578		5.87000	92.33110			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.93000	89.61466		5.93000	89.60027			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.15000	86.59354		6.15000	86.57913			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.20000	83.89310		6.20000	83.87903			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.37000	80.91905		6.37000	80.90511			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.35000	78.48027		6.35000	78.46680			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.33000	76.12976		6.33000	76.11673			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.32000	73.82907		6.32000	73.81645			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.44500	71.10295		6.44500	71.09056			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.42500	68.96167		6.42500	68.94969			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		6.54500	66.32187		6.54500	66.31014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	6.51500	64.34868	6.51500	64.33735				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.48500	62.45236	6.48500	62.44141				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.45500	60.62956	6.45500	60.61898				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.41500	58.92489	6.41500	58.91467				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.37500	57.29038	6.37500	57.28050				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.98500	52.53123	6.98500	52.52132				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.94500	50.95264	6.94500	50.94308				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.90500	49.44063	6.90500	49.43141				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.86500	47.99207	6.86500	47.98317				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.82500	46.60402	6.82500	46.59543				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.78500	45.27366	6.78500	45.26536				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.74500	43.99833	6.74500	43.99031				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.70500	42.77552	6.70500	42.76777				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.47754				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.19860				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.93334				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.72601				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.31404				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.76607	100.00000	19.71658				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.79286	100.00000	13.75871				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.17412	100.00000	24.11426				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.18962	100.00000	66.02927				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.46492	100.00000	31.38524				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.63279	100.00000	16.23247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.88899	100.00000	7.91763				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.55404	100.00000	12.91823				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.73448	100.00000	10.95213				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.96191	100.00000	9.03263				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.83800				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.14375				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.20825				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.43747				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.51159				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.76795				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.22414				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.34400				0.00	1,600,000,000	400,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.34696				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.79632				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.43981				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	99.96005				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.17056				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.27501				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.38929				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.23005				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.01897				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.29808				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.98255			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.46404			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.86077			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.63165			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10480			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.08375			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.61281			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	101.92396		12.35000	101.89077			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.03883		100.00000	13.00725			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67074			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92020			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.14398		100.00000	4.13371			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.47914		100.00000	22.42347			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	51.71606		100.00000	51.58656			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.73219		100.00000	13.71536			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	34.58002		100.00000	34.49625			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.44219			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	76.33986			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		7.92500	112.75748		7.92500	112.73340			0.00	0	850,000,000.00
RW23	On 10/12/2023	Spot Bond		8.03500	110.65599		8.03500	110.63204			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		8.68000	95.79432		8.68000	113.99672			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.34420			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.25000	108.05684		7.25000	108.03558			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	102.37069				0.00	260,000,000	75,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.22500	105.25158	8.22500	105.22828				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.15612				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.36153				0.00	0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.76921				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.18658				0.00	200,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.18359				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	101.65829				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.15332				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.67500	102.76650	6.67500	102.74807				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.86500	104.16056	7.86500	104.13849				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.42500	108.82068	7.42500	108.79877				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.49772	7.96000	108.47433				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500	108.94795	7.21500	108.92663				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.57500	104.79372	7.57500	104.77220				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000	108.86004	7.36000	108.83831				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.41000	108.82976	7.41000	108.80789				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.02540				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.63989				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.22500	107.24770	7.22500	107.22667				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68582				0.00	3,920,000,000	1,880,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.90180				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.81257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	8.09500		111.41902		8.09500	111.39473			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.94500		109.96976		8.94500	109.94318			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.78014			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.57500			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.67358			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.80003			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.94500		105.05864		7.94500	105.03603			0.00	0	860,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.73555		100.00000	18.69431			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.32500		115.92875		8.32500	115.90305			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.36745			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	7.83500		104.37384		7.83500	104.35181			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.95500		96.28786		8.95500	96.26455			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.48899			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.69500		109.58473		8.69500	109.55912			0.00	0	400,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.91266			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.93763			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	8.84500		111.84768		8.84500	111.82094			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.09910			0.00	0	450,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.10179			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	7.88500		100.49477		7.88500	100.47331			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	8.96500		100.96087		8.96500	100.93642			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	9.50000		101.81766		9.50000	101.79155			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.32500		103.28197		8.32500	103.25870			0.00	0	200,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.05000		106.68888		7.05000	106.66847			2,062,359,060,000.00	292,533,200	413,133,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.36000	125.80410		2.36000	272.45715			1,935,200,000,000.00	820,000,000	420,000,000.00
SBSI12	On 31/01/2017	Spot Bond		2.09500	100.81244		2.09500	128.60094			3,352,000,000,000.00	1,600,000,000	800,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	19.30356		100.00000	19.25467			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	100.43435			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	23.79828		100.00000	23.73935			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.72000	113.27483		2.72000	127.05760			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.20298		6.50000	102.18502			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.36153			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78319			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.18962			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.20500	102.04029		8.20500	102.01774			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.96905			0.00	0	15,200,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70156			0.00	300,000,000	150,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89597			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12269			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	96.33311		100.00000	96.00544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09262			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	35.91623		100.00000	35.82729			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.06697		100.00000	31.98757			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	32.35575		100.00000	32.27563			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.51500	107.86716		8.51500	107.74300			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34138			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69342			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.30000	107.85714		7.30000	107.83612			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	7.96500	108.57318		7.96500	106.28614			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.57500	104.79372		7.57500	104.77220			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.52502			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.65405			0.00	0	5,000,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.99636			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.47989			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.52011			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.83811			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.27500	104.06370		7.27500	104.04327			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34324			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63554			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38499			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.17500	101.95965		8.17500	101.93722			0.00	0	630,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42349			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82804			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004		On 31/03/2021	Spot Bond	8.23300	95.29396		8.23300	95.27284			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.72500	97.63841		7.72500	97.61809			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.74500	98.39196		7.74500	98.37131			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03441			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.35500	105.31266		7.35500	105.29166			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50000	109.43200		2.50000	109.84181			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.31500	103.25193		7.31500	103.23155			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.56073		8.22500	101.53825			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	8.80500	113.60914		8.80500	113.58225		22,012,500,000,000.00	2,500,000,000	2,500,000,000.00	
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24859			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	8.80000	87.70002		8.80000	87.67916		26,400,000,000,000.00	3,000,000,000	3,000,000,000.00	
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.28334			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.37228			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.81361			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.41022			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.91890			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.38853			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.80744		0.00000	101.80744			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82762			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75808			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63857			0.00	0	0.00
SY1205		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.41305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.39534			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.27515			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.74145			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.17927			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.73827			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.51213			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.51623			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.42500	108.15455		6.42500	108.13575			0.00	0	530,000,000.00
SZ25	On 30/09/2025	Spot Bond		7.65500	112.79864		7.65500	112.77537			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	43.98331		100.00000	43.87676			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29275			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01755			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25540			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.32949			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81522			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.85609			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.40035			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.87398			0.00	4,800,000,000	4,800,000,000.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09371			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.11401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.30000	102.09700		7.30000	102.07677			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.30558			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.31355			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.36134		7.83000	100.34005			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30120			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31115			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32976			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.30120			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.31115			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	84.15021		7.16000	100.31141			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.33065			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32906			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.36714			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36200			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.51642			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49886			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30080			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31355			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.40208		8.73000	100.28365			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29961			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31115			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		7.83500	104.43285		7.83500	101.35662			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31869			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33144			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32707			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33327			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36635			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36476			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35916			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48910			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.49066			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.49416			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.48994			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.54021			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.08500	105.04857		8.08500	107.97293			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.38753			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.45220			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		7.99500	105.47594		7.99500	105.23584			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.67085			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.53530			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.83150			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.68293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C3	On 21/08/2019	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.48275			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.28137			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31910			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.02055	6.02055	101.06155	6.00551				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59546			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.31302			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31707			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31302			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31707			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31910			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31059			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31707			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33934			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33934			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33934			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.37978			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36968			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53074			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.54077			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53675			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.09500		104.24782		7.09500	104.22789			0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.43500		90.02795		8.43500	89.97851			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.30800		10.00000	106.28000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.10500		107.39003		7.10500	107.36933			0.00	0	30,249,800,000.00
TN20	On 17/09/2020	Spot Bond	8.30500		113.73300		8.30500	113.70744			0.00	0	21,559,070,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.97163		100.00000	0.96923			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.49000		116.72270		8.49000	116.69589			0.00	0	12,098,800,000.00
TN25	On 19/08/2025	Spot Bond	8.72500		109.62696		8.72500	109.60152			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	8.80500		102.71230		8.80500	102.68786			0.00	0	9,240,000,000.00
TN30	On 09/10/2030	Spot Bond	9.11000		114.85932		9.11000	114.83121			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.59500		114.40850		9.59500	114.37904			0.00	0	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.09003			0.00	0	26,971,200.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.47534			0.00	4,800,000	4,800,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.60971			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.65027			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.65447			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.85479			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.27036			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.65240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63283			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.30800		10.00000	106.28000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.59273			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.60450			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42846			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.45558			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.11863		10.00000	100.08895			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.11567		9.75000	100.08674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.11500		100.00000	10.08613			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.99449			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.05509			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.08874			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.09547			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.28352			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.69784			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.51397		100.00000	11.48514			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.96167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.44760			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.44072			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.19366			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.94292			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.69499			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.95636			0.00	6,800,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.69406			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.09544			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.89151			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.60392			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.30165			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.02755			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.37864			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.25319			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.96739			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.51698			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.15069			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.52441			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.68847		100.00000	14.65288			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.12774			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23373			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21610			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.19848			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.86527			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.88253			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.79315			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.73979			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	100.00000	70.02041		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.34752				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	107.72637				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.23015				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	106.93527				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.02500		117.22908	8.02500	117.20360				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		8.29170	100.00000	8.27492				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.09990	100.00000	8.08350				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.68149				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	107.30365				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.88622				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.88224				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.88214				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.74418				0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.76374				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.78396	100.00000	7.76821				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.59214	100.00000	7.57678				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000	0.00022				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44000		109.79610	6.44000	109.77689				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.67911	1.94000	234.66660				0.00	0	9,977,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.28500		102.50548	6.28500	102.48817				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.67500		106.57946	6.67500	106.56013				0.00	0	4,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	6.92000	109.31465		6.92000	109.29411			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.11000	109.91402		7.11000	109.89281			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.16500	110.86015		7.16500	110.83859			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.91500	97.68869		5.91500	97.67322			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500	96.02914		5.84500	96.01395			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.91500	97.67322		5.91500	97.65777			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.31000	74.91395		6.31000	74.90110			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.26567		100.00000	61.14943			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.42869		100.00000	32.36716			0.00	0	0.00
Total for j-Bonds :										40,321,232,342,823,000.00	11,761,732,500	.22 830 566 800.00
Grand Total:										40,321,263,504,381,500.00	11,762,033,721	122 834 762 999.00