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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2014

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 25/11/2014	Any day expiry		10.96880	10.96880		10.99050	10.99050		10.85	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry		10.97210	10.97210		10.99050	10.99050		11.20	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.02	Put	57.58870	0.05759	54.93590	0.05494	57.589	11.84	0.00	0	4,000.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	178.85990	0.17886	164.26270	0.16426	178.860	15.97	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	0.00950	0.00001	0.02280	0.00002	0.010	40.85	0.00	0	500.00
\$ / R	On 27/11/2014	Any day expiry		10.97210	10.97210		10.99130	10.99130		10.55	0.00	0	0.00
\$ / R	On 27/11/2014	Any day expiry	11.20	Call	1.22420	0.00122	5.66310	0.00566	1.224	14.42	0.00	0	11,000.00
\$ / R	On 28/11/2014	Any day expiry		10.97210	10.97210		10.99210	10.99210		10.68	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	10.95	Put	34.42080	0.03442	35.37610	0.03538	34.421	11.25	0.00	0	2,000.00
\$ / R	On 02/12/2014	Any day expiry		10.97560	10.97560		10.99790	10.99790		9.99	0.00	0	201.00
\$ / R	On 10/12/2014	Any day expiry		10.99010	10.99010		11.01210	11.01210		10.47	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		10.99190	10.99190		11.01400	11.01400		10.53	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.99370	10.99370		11.01590	11.01590		10.59	826,275,498.30	75,159	936,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.01840	0.00002	0.01630	0.00002	0.018	24.30	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.04470	0.00004	0.05580	0.00006	0.045	20.95	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.12000	0.00012	0.20490	0.00020	0.120	17.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.16620	0.00017	0.30840	0.00031	0.166	16.73	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.30150	0.00030	0.50960	0.00051	0.301	15.85	0.00	0	38,500.00

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	12/12/2014	Foreign Exchange Future	10.10	Call	894.21760	0.89422	916.68680	0.91669	894.218	15.16	0.00	0	2,995.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	0.51760	0.00052	0.78680	0.00079	0.518	15.16	0.00	0	6,581.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	695.28230	0.69528	717.87170	0.71787	695.282	13.78	0.00	0	2,326.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	1.98940	0.00199	2.38940	0.00239	1.989	13.50	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	2.10710	0.00211	2.50810	0.00251	2.107	13.43	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	2.23200	0.00223	2.63320	0.00263	2.232	13.37	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	2.50520	0.00251	2.90380	0.00290	2.505	13.23	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	2.81290	0.00281	3.20440	0.00320	2.813	13.09	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	3.54980	0.00355	3.91080	0.00391	3.550	12.81	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	3.76330	0.00376	4.11230	0.00411	3.763	12.74	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	5.00140	0.00500	5.39030	0.00539	5.001	12.59	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	5.36540	0.00537	5.76310	0.00576	5.365	12.55	0.00	0	44,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	6.16830	0.00617	6.58160	0.00658	6.168	12.47	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	7.58300	0.00758	8.01180	0.00801	7.583	12.35	0.00	0	3,283.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	10.61780	0.01062	11.04210	0.01104	10.618	12.16	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	12.93250	0.01293	13.32790	0.01333	12.933	12.04	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	20.18880	0.02019	20.39510	0.02040	20.189	11.77	0.00	0	22,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	287.97110	0.28797	310.22630	0.31023	287.971	11.65	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	279.48380	0.27948	301.67630	0.30168	279.484	11.61	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	246.37950	0.24638	268.25300	0.26825	246.380	11.45	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	230.38150	0.23038	252.04930	0.25205	230.382	11.38	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	38.83350	0.03883	38.18520	0.03819	38.833	11.34	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	41.09070	0.04109	40.31720	0.04032	41.091	11.30	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	184.93950	0.18494	205.76880	0.20577	184.940	11.14	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	157.04600	0.15705	177.10640	0.17711	157.046	10.98	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	73.83600	0.07384	70.99840	0.07100	73.836	10.87	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	77.61750	0.07762	74.52310	0.07452	77.618	10.83	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	81.54500	0.08155	78.18350	0.07818	81.545	10.79	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	119.32270	0.11932	137.88020	0.13788	119.323	10.75	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	97.16990	0.09717	114.48520	0.11449	97.170	10.59	1,943,398.00	20,000	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	103.46990	0.10347	98.58520	0.09859	103.470	10.59	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	80.95930	0.08096	96.99330	0.09699	80.959	10.80	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	73.74300	0.07374	89.11470	0.08911	73.743	10.91	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	63.95160	0.06395	78.31640	0.07832	63.952	11.06	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	167.24850	0.16725	159.07720	0.15908	167.248	11.11	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	52.67330	0.05267	65.69560	0.06570	52.673	11.27	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	47.72930	0.04773	60.08890	0.06009	47.729	11.38	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	37.16090	0.03716	47.91650	0.04792	37.161	11.64	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	243.46090	0.24346	232.01650	0.23202	243.461	11.64	243,460.90	1,000	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	28.80000	0.02880	38.05740	0.03806	28.800	11.90	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	27.35660	0.02736	36.32960	0.03633	27.357	11.95	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	21.11640	0.02112	28.75450	0.02875	21.116	12.21	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	18.05780	0.01806	24.96550	0.02497	18.058	12.37	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	13.89550	0.01390	19.70670	0.01971	13.895	12.63	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	13.18470	0.01318	18.79410	0.01879	13.185	12.68	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	514.09500	0.51410	495.79450	0.49579	514.095	13.20	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	4.50940	0.00451	7.01160	0.00701	4.509	13.84	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	4.10590	0.00411	6.40200	0.00640	4.106	13.97	0.00	0	1,000.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	3.91890	0.00392	6.11840	0.00612	3.919	14.03	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	2.37690	0.00238	3.74500	0.00375	2.377	14.72	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	2.08250	0.00208	3.28460	0.00328	2.083	14.91	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	1.47720	0.00148	2.32930	0.00233	1.477	15.42	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.25050	0.00125	1.96850	0.00197	1.250	15.67	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	1.06210	0.00106	1.66770	0.00167	1.062	15.92	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	1.02020	0.00102	1.60070	0.00160	1.020	15.99	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.83670	0.00084	1.30680	0.00131	0.837	16.30	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,007.13670	1.00714	985.40680	0.98541	1,007.137	16.30	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.80480	0.00080	1.25540	0.00126	0.805	16.37	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.57200	0.00057	0.88170	0.00088	0.572	16.93	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.29200	0.00029	0.50130	0.00050	0.292	18.12	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.28240	0.00028	0.48770	0.00049	0.282	18.18	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.04260	0.00004	0.10820	0.00011	0.043	22.56	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.03760	0.00004	0.09840	0.00010	0.038	22.94	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.03120	0.00003	0.08040	0.00008	0.031	24.32	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.03260	0.00003	0.08060	0.00008	0.033	24.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.02960	0.00003	0.01620	0.00002	0.030	37.80	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99930	10.99930	11.02150	11.02150		10.43	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	39.20270	0.03920	38.34800	0.03835	39.203	10.97	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	206.68710	0.20669	197.04150	0.19704	206.687	11.23	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.23020	0.00123	1.83680	0.00184	1.230	15.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.08470	0.00008	0.08850	0.00009	0.085	28.86	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.00660	11.00660	11.02910	11.02910		10.57	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	219.97840	0.21998	210.67470	0.21067	219.978	11.38	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	35.19420	0.03519	44.46810	0.04447	35.194	12.20	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	348.59420	0.34859	335.36810	0.33537	348.594	12.20	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.01400	11.01400	11.03660	11.03660		10.46	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.08140	11.08140	11.10520	11.10520		10.85	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	82.73000	0.08273	79.11080	0.07911	82.730	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.25950	0.00026	0.88700	0.00089	0.259	19.40	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13200	11.13200	11.15630	11.15630		11.10	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	101.58690	0.10159	97.36110	0.09736	101.587	10.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	11.00020	0.01100	0.70260	0.00070	11.000	25.31	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.13380	11.13380	11.15810	11.15810		11.11	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.13560	11.13560	11.16000	11.16000		11.13	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.16800	11.16800	11.19260	11.19260		11.21	159,914,592.00	14,319	130,815.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	13.79410	0.01379	11.60570	0.01161	13.794	11.12	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	27.18310	0.02718	24.67750	0.02468	27.183	10.76	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	46.97620	0.04698	44.64420	0.04464	46.976	10.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	84.06210	0.08406	79.09470	0.07909	84.062	10.47	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	98.19930	0.09820	92.88690	0.09289	98.199	10.56	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	110.57980	0.11058	104.99580	0.10500	110.580	10.62	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	113.82540	0.11383	108.17450	0.10817	113.825	10.64	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	149.66840	0.14967	143.34820	0.14335	149.668	10.80	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	359.71840	0.35972	377.33780	0.37734	359.718	10.97	3,597,184.00	10,000	15,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	200.87440	0.20087	0.00000	0.00000	200.874	11.00	100,437.20	500	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	200.67640	0.20068	211.56190	0.21156	200.676	12.19	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	476.96920		0.47697		462.55870	0.46256	476.969	12.43	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	166.19680		0.16620		175.52070	0.17552	166.197	12.74	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	164.01360		0.16401		0.00000	0.00000	164.014	12.78	164,013.60	1,000	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	153.59150		0.15359		162.30930	0.16231	153.591	12.98	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	112.51410		0.11251		118.92480	0.11892	112.514	13.98	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	94.64480		0.09464		99.98860	0.09999	94.645	14.59	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	55.73650		0.05574		58.71510	0.05872	55.736	16.50	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	51.48820		0.05149		54.11160	0.05411	51.488	16.79	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	50.00960		0.05001		52.51000	0.05251	50.010	16.90	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	33.85840		0.03386		35.01480	0.03501	33.858	18.49	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	22.92670		0.02293		18.00450	0.01800	22.927	24.01	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.18900		11.18900		11.21370	11.21370		11.46	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	119.67140		0.11967		114.69300	0.11469	119.671	10.69	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	20.25430		0.02025		17.20550	0.01721	20.254	25.58	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.19850		11.19850		11.22330	11.22330		11.44	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	302.08460		0.30208		291.76800	0.29177	302.085	11.44	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	92.06300		0.09206		96.60960	0.09661	92.063	15.39	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.25000		11.25000		11.27510	11.27510		11.61	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	130.47640		0.13048		123.03560	0.12304	130.476	10.64	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	30.26190		0.03026		28.62900	0.02863	30.262	25.38	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30530		11.30530		11.33070	11.33070		11.73	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	136.35620		0.13636		131.09690	0.13110	136.356	10.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	35.52280		0.03552		33.87040	0.03387	35.523	25.01	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33580		11.33580		11.36120	11.36120		11.94	963,543.00	85	29,369.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	123.68890		0.12369		118.70760	0.11871	123.689	10.63	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	128.33030		0.12833		123.30970	0.12331	128.330	10.61	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	140.58640		0.14059		135.46990	0.13547	140.586	10.56	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	211.42470		0.21142		204.73940	0.20474	211.425	11.01	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	220.30210		0.22030		213.43900	0.21344	220.302	11.06	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	257.76970		0.25777		250.19350	0.25019	257.770	11.26	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	267.62140		0.26762		259.86370	0.25986	267.621	11.31	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	376.17150		0.37617		366.65340	0.36665	376.172	11.82	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	438.33840		0.43834		427.80410	0.42780	438.338	12.11	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	142.16180		0.14216		147.19840	0.14720	142.162	16.18	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	112.12810		0.11213		115.58180	0.11558	112.128	17.30	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	98.74380		0.09874		101.47410	0.10147	98.744	17.96	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	86.94000		0.08694		89.02360	0.08902	86.940	18.68	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.36240		11.36240		11.38800	11.38800		11.97	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	145.16550		0.14517		142.09150	0.14209	145.165	10.62	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	38.06460		0.03806		36.82750	0.03683	38.065	24.65	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.42520		11.42520		11.45100	11.45100		12.15	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	156.03330		0.15603		152.69270	0.15269	156.033	10.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	44.60360		0.04460		47.22760	0.04723	44.604	24.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.48040		11.48040		11.50640	11.50640		12.43	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	165.33490		0.16533		160.26290	0.16026	165.335	10.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	50.57590		0.05058		50.78790	0.05079	50.576	24.32	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.51540		11.51540		11.54160	11.54160		12.46	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	112.83840		0.11284		106.92690	0.10693	112.838	10.98	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,036.47270	1.03647	1,056.75410	1.05675	1,036.473	10.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	225.82990	0.22583	220.18550	0.22019	225.830	11.03	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	749.93620	0.74994	770.37140	0.77037	749.936	11.08	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	234.53620	0.23454	228.77140	0.22877	234.536	11.08	1,065,967.03	4,545	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	375.72330	0.37572	388.63350	0.38863	375.723	13.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	282.80670	0.28281	292.04390	0.29204	282.807	15.44	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	213.00730	0.21301	219.51600	0.21952	213.007	16.97	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	155.26110	0.15526	154.18400	0.15418	155.261	22.51	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.54290	11.54290	11.56890	11.56890		12.62	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	171.23730	0.17124	166.01390	0.16601	171.237	10.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.40710	0.05741	57.61230	0.05761	57.407	24.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.60160	11.60160	11.62750	11.62750		12.77	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	177.07730	0.17708	171.77060	0.17177	177.077	11.05	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	70.30830	0.07031	70.51060	0.07051	70.308	24.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.65640	11.65640	11.68220	11.68220		12.90	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	180.63180	0.18063	175.51820	0.17552	180.632	11.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	66.55910	0.06656	67.76900	0.06777	66.559	24.10	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.68920	11.68920	11.71520	11.71520		13.05	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	969.52440	0.96952	990.10030	0.99010	969.524	11.24	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	230.32440	0.23032	224.90030	0.22490	230.324	11.24	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	936.36220	0.93636	956.82740	0.95683	936.362	11.27	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	320.96740	0.32097	328.11320	0.32811	320.967	16.78	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.71010	11.71010	11.73590	11.73590		13.05	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	185.82280	0.18582	180.56760	0.18057	185.823	11.17	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.09090	0.06309	66.95990	0.06696	63.091	23.86	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.99370	10.99370	11.01590	11.01590		10.59	263,848.80	24	1,757.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.16800	11.16800	11.19260	11.19260		11.21	111,680.00	10	548.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	23,685.18850	0.23685	24,924.80910	0.24925	23,685.189	11.72	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.33580	11.33580	11.36120	11.36120		11.94	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.51540	11.51540	11.54160	11.54160		12.46	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.23220	17.23220	17.25400	17.25400		9.00	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	77.07710	0.07708	96.37600	0.09638	77.077	9.00	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.25970	17.25970	17.28140	17.28140		9.81	17,553,114.90	1,017	48,305.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	200.50120	0.20050	195.41260	0.19541	200.501	10.14	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	269.72150	0.26972	261.96820	0.26197	269.722	10.47	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,242.50910	1.24251	1,222.21670	1.22222	1,242.509	14.19	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.33910	0.00034	0.79100	0.00079	0.339	16.85	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.23970	0.00024	0.53710	0.00054	0.240	17.43	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.37720	17.37720	17.40120	17.40120		10.03	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	900.06640	0.90007	886.01020	0.88601	900.066	11.01	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,160.35200	1.16035	1,142.48520	1.14249	1,160.352	11.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,284.32880	1.28433	1,265.09790	1.26510	1,284.329	12.25	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.07060	0.00207	2.54620	0.00255	2.071	18.31	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.97730	0.00198	2.90750	0.00291	1.977	20.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.97640	0.00198	2.92010	0.00292	1.976	20.87	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.52030	17.52030	17.54540	17.54540		10.93	14,016,240.00	800	9,344.00

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	16.72	Put	116.76170		0.11676		113.78160	0.11378	116.762	10.47	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	195.86480		0.19586		191.45490	0.19145	195.865	10.64	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	89.51350		0.08951		96.14770	0.09615	89.514	13.24	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	68.05160		0.06805		73.58560	0.07359	68.052	13.56	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	48.22400		0.04822		51.75740	0.05176	48.224	14.30	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.76950		17.76950		17.79530	17.79530		11.72	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.03720		18.03720		18.06360	18.06360		12.33	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09320		0.09320		0.09307	0.09307		14.22	0.00	0	14,263.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09479		0.09479		0.09468	0.09468		13.84	341,258.40	3,600	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09632		0.09632		0.09621	0.09621		14.72	0.00	0	25.00
€ / R	On 26/11/2014	Any day expiry			13.66810		13.66810		13.65540	13.65540		11.61	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.69570		13.69570		13.68800	13.68800		9.80	14,243,528.00	1,040	73,610.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	141.39860		0.14140		157.23340	0.15723	141.399	9.99	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	328.73260		0.32873		341.84460	0.34184	328.733	11.15	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	471.55200		0.47155		482.56700	0.48257	471.552	11.89	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.56760		0.00057		0.75950	0.00076	0.568	17.31	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.35760		0.00036		0.47340	0.00047	0.358	17.90	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.27710		0.00028		0.36380	0.00036	0.277	18.23	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.92190		13.92190		13.91700	13.91700		10.61	0.00	0	34,857.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	107.96090		0.10796		117.74160	0.11774	107.961	9.96	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	262.20090		0.26220		274.03540	0.27404	262.201	10.48	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	374.67350		0.37467		386.36280	0.38636	374.673	10.88	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	387.42330		0.38742		399.05070	0.39905	387.423	10.94	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	92.65330		0.09265		95.05940	0.09506	92.653	13.67	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	87.98140		0.08798		90.22240	0.09022	87.981	13.82	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	72.02680		0.07203		73.67910	0.07368	72.027	14.39	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	69.96620		0.06997		71.53600	0.07154	69.966	14.48	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	67.82090		0.06782		69.33300	0.06933	67.821	14.55	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	63.93190		0.06393		65.40610	0.06541	63.932	14.65	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	54.27910		0.05428		55.64400	0.05564	54.279	14.91	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.14180		14.14180		14.13750	14.13750		11.31	2,361,680.60	167	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	137.13920		0.13714		149.71870	0.14972	137.139	9.97	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	194.53680		0.19454		197.66000	0.19766	194.537	14.29	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.38300		14.38300		14.37950	14.37950		11.86	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.62160		14.62160		14.61770	14.61770		12.27	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	329.87210		0.32987		351.76030	0.35176	329.872	10.77	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	338.12350		0.33812		343.78400	0.34378	338.123	15.99	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			541.51500		541.51500		544.06400	544.06400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			550.32900		550.32900		552.92700	552.92700			0.00	0	0.00
AL37	On 05/02/2015	Index Future			452.56200		452.56200		453.24000	453.24000			0.00	0	116.00
AL37	On 07/05/2015	Index Future			459.92800		459.92800		460.62300	460.62300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 05/02/2015	Index Future			536.89400		536.89400		538.20600	538.20600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			545.63200		545.63200		546.97400	546.97400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			488.97900		488.97900		490.53200	490.53200			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			496.93800		496.93800		498.52300	498.52300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			505.52100		505.52100		507.13200	507.13200			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.38000		9.38000		9.49430	9.49430		8.32	37,520.00	4	12,517.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	111.17500		0.11117		53.08520	0.05309	111.175	8.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	423.78060		0.42378		314.95250	0.31495	423.781	11.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.87810		0.00088		1.99550	0.00200	0.878	13.56	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.05140		0.00005		0.10670	0.00011	0.051	19.11	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.04440		0.00004		0.08790	0.00009	0.044	19.50	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.46220		9.46220		9.57810	9.57810		8.92	18,924.40	2	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54430		9.54430		9.66160	9.66160		10.22	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.63340		9.63340		9.75190	9.75190		10.92	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.77390		9.77390		9.77910	9.77910		8.66	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.90610		9.90610		9.91220	9.91220		9.36	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			0.02630		0.02630		-0.06690	-0.06690			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			799.80120		799.80120		821.65900	821.65900			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			899.78350		899.78350		921.63090	921.63090			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			411.89700		411.89700		-425.11960	-425.11960			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			699.90370		699.90370		721.82590	721.82590			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.38870		11.38870		11.37930	11.37930		10.58	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.58340		11.58340		11.57690	11.57690		11.65	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78680		1.78680		1.78670	1.78670		9.89	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80090		1.80090		1.80080	1.80080		10.52	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			125.12521		125.12521		125.12352	125.12352			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.66173		125.66173		125.66187	125.66187			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future			9.36487		86.77237		9.30943	87.19747			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future			9.44003		84.39721		9.38273	84.83044			0.00	0	0.00
ES33	On 06/08/2015	Bond Future			9.50617		85.87216		9.44715	86.31265			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			486.99600		486.99600		488.31100	488.31100			0.00	0	411.00
GOVI	On 07/05/2015	GOVI			494.92200		494.92200		496.26600	496.26600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI			503.47000		503.47000		504.83600	504.83600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future			119.23887		119.23887		119.23865	119.23865			0.00	0	16.00
I2025	On 07/05/2015	Bond Future			121.19058		121.19058		121.19217	121.19217			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future			127.10169		127.10169		127.10123	127.10123			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future			129.18205		129.18205		129.18344	129.18344			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			130.43832		130.43832		130.14453	130.14453			10,435,065.60	80	5,569.00
I2046	On 07/05/2015	Bond Future			131.20274		131.20274		130.90578	130.90578			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			139.24965		139.24965		139.59777	139.59777			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future			141.52851		141.52851		141.88453	141.88453			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			226.35000		226.35000		226.37100	226.37100			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future			230.05300		230.05300		230.07700	230.07700			0.00	0	80.00
IGOV	On 06/08/2015	Index Future			234.04400		234.04400		234.06800	234.06800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			613.31300		613.31300		613.37300	613.37300			0.00	0	157.00
ILBI	On 07/05/2015	Index Future			623.36700		623.36700		623.43100	623.43100			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.08000		93.92000		6.08000	93.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.17000	93.83000		6.17000	93.83000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.21000	93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.29000	93.71000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.31000	93.69000		6.31000	93.69000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.43000	93.57000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.56000	93.44000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.67000	93.33000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.77000	93.23000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.89000	93.11000		6.87000	93.13000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12160	0.12160		0.12190	0.12190		12.42	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06170	0.06170		0.06200	0.06200		19.83	0.00	0	17.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05810	0.05810		0.05780	0.05780			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.24580	1.24580		1.24260	1.24260			62,290.00	50	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24660	1.24660		1.24340	1.24340			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24750	1.24750		1.24440	1.24440			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.81349	121.98045		7.76782	122.37824		7.58	535,860,116.85	4,393	44,684.00
R186	On 05/02/2015	8.00	Put	948.91000	0.94891		830.34000	0.83034	948.910	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	811.37000	0.81137		706.69000	0.70669	811.370	7.60	637,736.82	786	6,500.00
R186	On 05/02/2015	9.00	Put	14.48000	0.01448		11.71000	0.01171	14.480	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.85716	123.96736		7.80964	124.37332		7.68	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.88799	120.83202		7.83877	121.24478		8.12	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.89710	123.07773		7.84585	123.50047		7.85	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	964.05000	0.96405		896.44000	0.89644	964.050	8.31	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	288.91197	288.91197		288.91155	288.91155			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.64023	293.64023		293.64414	293.64414			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
R201	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 05/02/2015	Bond Future		237.31542	237.31542		237.31474	237.31474			0.00	0	50,593.00
R202	On 07/05/2015	Bond Future		241.19943	241.19943		241.20217	241.20217			0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future		7.54606	104.69701		7.50533	104.94168		5.76	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future		7.58520	102.47731		7.54248	102.72741		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.60887	104.26761		7.56430	104.52180		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	191.99000	0.19199	175.66000	0.17566	191.990	6.63	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		6.57860	107.28594		6.53565	107.38934		1.84	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,632.21000	2.63221	2,735.40000	2.73540	2,632.210	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.57592	104.86602		6.52726	104.97260		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.51376	106.69840		6.45890	106.80653		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.23043	98.25395		8.19007	98.59383			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future		8.27996	99.85502		8.23819	100.20180			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		8.41344	101.52831		8.35778	102.02524			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		8.46408	99.02625		8.40661	99.53263			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.50484	100.75694		8.44569	101.27193			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		8.54598	99.77772		8.48013	100.42676			0.00	0	13,851.00
R2037	On 07/05/2015	Bond Future		8.59688	101.40363		8.52903	102.06474			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.63994	98.91557		8.57019	99.58795			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		6.88374	104.83529		6.84721	104.96022		2.88	33,547,292.80	320	10,467.00
R204	On 07/05/2015	Bond Future		6.90902	106.54287		6.86910	106.67130		2.91	0.00	0	0.00
R204	On 06/08/2015	Bond Future		6.90174	104.36513		6.85849	104.49553		3.01	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	61.93000	0.06193	56.01000	0.05601	61.930	3.22	0.00	0	699.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future		8.66016	101.18534		8.57899	102.05547			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future		8.71035	102.83415		8.62684	103.71991			0.00	0	0.00
R2044	On 06/08/2015	Bond Future		8.75324	100.24586		8.66747	101.14683			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		8.64589	105.06232		8.56984	105.90261			78,796,740.00	750	40,873.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/05/2015	Bond Future			8.69179		102.34211		8.61361	103.19752			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.72992		104.13030		8.64971	105.00042			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			7.11125		101.08139		7.07513	101.23005		3.80	0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.14800		102.72817		7.10921	102.88068		3.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,563.16000		2.56316	2,688.71000	2.68871		2,563.160	3.99	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.16026		100.87863		7.11893	101.03351		4.02	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,991.04000		1.99104	2,093.10000	2.09310		1,991.040	4.08	0.00	0	70.00
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			7.29818		99.78196		7.25718	99.97888		4.65	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.33522		98.00696		7.29178	98.20847		4.94	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.35274		99.71948		7.30700	99.92426		4.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	123.25000		0.12325	111.88000	0.11188		123.250	5.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.33770		98.16843		7.28903	98.37884		4.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	410.91000		0.41091	380.96000	0.38096		410.910	5.19	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.44781		80.78126		8.39222	81.23649		11.38	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.49248		78.94868		8.43529	79.41244		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.52838		80.32842		8.46973	80.80002		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	477.70000		0.47770	432.63000	0.43263		477.700	13.27	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.78833		177.78833		177.78794	177.78794			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.62022		178.62022		178.62258	178.62258			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			132.63452		132.63452		132.63687	132.63687			0.00	0	1,120.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/05/2015	Bond Future		134.80561	134.80561		134.81001	134.81001			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		137.54689	137.54689		137.54671	137.54671			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future		139.79841	139.79841		139.80029	139.80029			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		8.28653	91.83788		8.24110	92.20582		9.74	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.33168	89.78856		8.28479	90.16373		10.51	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.36741	91.35728		8.31918	91.73880		10.72	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.55403	81.61731		8.49845	82.09534		11.97	0.00	0	6,869.00
R214	On 07/05/2015	Bond Future		8.59772	79.65472		8.54059	80.14167		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.63355	81.04643		8.57499	81.54165		13.26	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 12/12/2014	Foreign Exchange Future		20,465.98000	20,465.98000		20,467.13000	20,467.13000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.93310	4.93310		4.93290	4.93290		4.99	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.91740	4.91740		4.91230	4.91230		6.02	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.74410	1.74410		1.74880	1.74880		18.86	0.00	0	13.00

Total for Derivatives : **1,702,555,131.20** **139,651** **4175734.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08616			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.71000	101.81536		6.71000	101.79719			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32894			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.00000	106.25289		8.00000	106.22987			9,600,000,000,000.00	1,200,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.68500	105.00877		8.68500	104.98424			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	103.37000		10.00000	103.35000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.05255			0.00	0	0.00

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	100.13266			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.86500		98.27968		8.86500	98.25614			2,659,500,000,000.00	300,000,000	300,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.80037		100.00000	9.75727			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.23351		10.84000	100.20429			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.83000		101.78352		6.83000	101.76489			14,343,000,000,000.00	2,100,000,000	700,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.08822			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.30500		104.96562		8.30500	104.94203			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		104.43700		10.00000	10.00000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000		125.81019		2.30000	271.85016			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.34296			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.00589			0.00	0	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.48812			0.00	0	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.54627			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.58490			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.99450			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72617			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.41457			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		97.79491		100.00000	97.53687			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		172.97805		2.04000	172.94761			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.29607		2.76000	165.26383			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.13893		2.17000	176.10738			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.66869		1.82000	185.63715			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.50125		79.51031		7.50125	79.49456			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.50125		79.51031		7.50125	79.49456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.44652			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02755			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91149			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.90000		103.92315		6.90000	103.90359			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	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.94000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18222			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.00000		107.67786		7.00000	107.65740			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91476			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		95.14499		2.62000	109.03960			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000		102.57598		2.41000	161.50208			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000		117.38560		2.31000	214.77789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.07000	93.72071		9.07000	94.30556			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	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.55145			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.19500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	109.20302		9.63000	109.18417			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.13000	114.47128		9.13000	114.44336			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.39000	93.14255		8.39000	93.12152			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.49000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.22500	113.74154		9.22500	113.71351			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.69574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.58709			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.65500	108.32656		7.65500	108.30408			1,531,000,000,000.00	200,000,000	1,500,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.39500	106.29883		8.39500	106.27482			8,395,000,000,000.00	1,000,000,000	780,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.87000	101.21617		6.87000	101.19766			2,061,000,000,000.00	300,000,000	10,100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.42500	98.95868		8.42500	98.93638			0.00	0	640,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.32500	98.16487		9.32500	98.14016			27,229,000,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.55000	104.05874		7.55000	104.03744			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.11000	217.63711		2.11000	275.69727			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000	128.21350		1.49000	131.05211			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000	130.57618		2.15000	133.17532			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00485		100.00000	0.00484			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.04567		100.00000	64.88810			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000	104.45098		11.16000	104.41964			0.00	0	210,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19583			0.00	0	20,000,000.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.51105		100.00000	6.49510			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20052			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.26690			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.80888		100.00000	38.71384			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19113			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.57367		11.00000	66.55463			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.83769		100.00000	24.77686			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.58506			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73425			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51853			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56349			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58327			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.76587			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.76587			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.78181			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.78181			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.74991			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.76007			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.51604			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37665			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.53654			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.58125			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.59919			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.56325			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48259			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.82500	106.64486		8.82500	106.61929			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.71120			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.37128			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	86.70084			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.93636			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	169.96994			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.51845			0.00	0	300,000,000.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.51440			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89654			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.51292			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.32588			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.23387			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.50421			0.00	540,000,000	540,000,000.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.43700	10.00000	10.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20847			0.00	1,800,000,000	2,517,605,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.79272			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.52386			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.62686			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35139			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32078			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38020			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49169			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42871			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35679			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37660			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.91988	10.23000	101.89179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39622				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.36579				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.60044				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.94000	107.46337	8.94000	107.43769				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48623				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.31556	1.75000	117.38820				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52683				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.37822				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45705				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.50175				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.41234				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.80616				0.00	0	139,285,700.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56357				0.00	0	228,057,100.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.16019				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39623				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.54709				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.49282				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45469				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.53095				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.55432				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.79882				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.05481				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.55980				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.55980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64470			0.00	0	495,000,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64808			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.62271			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64470			0.00	0	320,000,000.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.82498			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.59038			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.57325			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.57715			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.44617			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37654			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36403			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.13926			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.39802			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41966			0.00	0	76,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.45705			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37834			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37654			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.50229			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.43640			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61960			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60297			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.33918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		21.48640	100.00000	21.43435				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.34561	100.00000	13.30349				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.79650				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.87371				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.97655				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.76254				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.44000		99.60257	7.44000	99.58258				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.97691				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.13356				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31000		102.69176	8.31000	102.66867				0.00	0	2,820,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.22500		115.07216	9.22500	115.04365			5,535,000,000,000.00	600,000,000	200,000,000.00	
AIR03	On 09/03/2016	Spot Bond	7.00000		107.02212	7.00000	107.00179				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.81000		102.76848	8.81000	102.74441				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.47468	100.00000	12.44692				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.59500		103.20717	9.59500	103.18090				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		165.84338	2.66000	165.81140				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.78618				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.79749				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.80290				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.34297				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.68261				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.44044				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.97156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32612			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	101.41234			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70262			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93574			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	105.75000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.55000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75081			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.90310			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.56000	130.19817		2.56000	300.94826			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	98.72087			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	101.23346			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.94735			0.00	0	144,000,000.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	95.02260			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	95.85581			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.89495			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98463			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.37240			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.57500	162.58201		2.57500	206.77280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	26.41726		100.00000	26.25043			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	15.99813		100.00000	15.83678			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.11112		100.00000	15.94864			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.60266		100.00000	15.44530			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.52483			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28704			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26913			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25393			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.41000	106.02251		8.41000	105.99851			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06752			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61222			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.88057			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39162			0.00	140,000,000	70,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.07401			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.96500	102.54336		8.96500	102.51879		17,930,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.24000	105.36753		7.24000	105.34694			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	35.97028		100.00000	35.81210			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.34591			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.25500	105.72906		8.25500	105.70557			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.80390	103.77496		10.80390	103.19331			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91603	102.14954		10.91603	102.06211			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93281	102.11835		10.93281	102.04416			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.73811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.95137		102.22688		10.95137	102.01818			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.39163		102.87880		11.39163	102.86367			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.77749			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.77749			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.77756			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.05390		101.70619		11.05390	101.70628			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01591		102.99426		11.01591	102.14225			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.91603		102.14954		10.91603	102.06211			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.86086		102.80467		10.86086	102.36344			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.00143		98.36874		10.00143	101.99257			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.69092			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67001			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67001			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.44188		101.83007		10.44188	101.74828			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.03000		101.90291		11.03000	101.87278			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.62325			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.95500		75.58719		10.95500	99.84100			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54145			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.48677		9.28000	101.45640			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64663			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.81000		72.25688		10.81000	102.23540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.59986			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63883			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63883			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58114			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.65916			0.00	815,400,000	815,400,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.65916			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58426			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60439			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.65925			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21841			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30515			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.80390	104.21672		13.80390	103.65150			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.91325	103.23604		14.91325	103.21588			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.76010	103.10854		13.76010	102.78008			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.14392			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.14392			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.14392			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.22136			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.87233			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.48138		100.00000	23.43683			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.56543		100.00000	21.51319			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.62696		100.00000	19.57942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.11541	100.00000	12.08606				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.11541	100.00000	12.08606				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.64811	100.00000	14.61263				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.69233	100.00000	12.66159				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.76950				0.00	3,200,000,000	3,200,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.72512				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.94198				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.99741				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.26263	100.00000	8.24239				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.26263	100.00000	8.24239				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		104.75271	2.01000	181.89589				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.74500		100.49315	7.74500	162.03965				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.74500		101.80334	7.74500	162.31873				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.13000		100.81987	8.13000	100.79780				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.79274				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.41000		100.35825	7.41000	100.33808			1,482,000,000,000.00	200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.69203				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77025				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78528				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83536				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88541			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02508			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.99630		100.00000	22.94059			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	100.58679			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59813			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60191			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.64723			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70757			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46990			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57949			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60938			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.80500	103.83336		7.80500	103.81140			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69902			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85823			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.09222		100.00000	16.05280			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.09222		100.00000	16.05280			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.23355			0.00	100,000,000	50,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.57500	101.84189		10.57500	101.22021			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.87838			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18658			0.00	0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.12000	69.40492		8.12000	106.38629			35,728,000,000,000.00	4,400,000,000	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.73838			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.63570			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.04942			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10849			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.12525			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10764			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.11289			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12242			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16182			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.22693			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		65.02711		100.00000	64.86784			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.74668			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76769			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.96123			0.00	8,500,000,000	8,500,000,000.00
BTC003	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.93161			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.91994			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.74961			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.03738			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.93443			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.84889			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.48463			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	100.00000		50.38125		100.00000	50.28567		970,000,000,000,000.00	9,700,000,000	9,700,000,000.00	
BTC011	On 18/02/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321		6,730,000,000,000,000.00	67,300,000,000	34,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC012	On 26/02/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.52934	100.00000	100.00000	28.46022			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	0.00000	101.49107			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.17624			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.95500		109.92323	8.95500	8.95500	109.89663			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	0.00000	106.29508			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.85500		102.83171	8.85500	8.85500	102.80710			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.01000		100.51024	12.01000	12.01000	100.47785			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.69753			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	10.97000		105.60218	10.97000	10.97000	105.57153			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.25924			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.84500		101.55135	8.84500	8.84500	101.52708			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	0.00000	98.55592			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.41000		101.62308	11.41000	11.41000	101.59244			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	0.00000	101.13876			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	0.00000	102.13444			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.43993			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.71500		95.46467	9.71500	9.71500	95.43965			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.59500		122.52485	9.59500	9.59500	122.49348			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.87500		115.94719	9.87500	9.87500	115.91666			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.75500		118.35352	8.75500	8.75500	118.32550			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	0.00000	102.51371			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.15500		103.07384	11.15500	11.15500	103.04293			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	0.00000	103.36322			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.43700	10.00000	10.00000				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.44484				0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.43700	10.00000	10.00000				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.48469				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.69017				0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.91379				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.57845				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.90924				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.42332				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.47817				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.54128				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26019				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.25758				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.27137				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.31181				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.51856				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.23008				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.10205	10.11000	104.07416				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.10158				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.62747	2.76000	121.60380				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.74594	3.14000	121.54468				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.00748	8.25000	101.98470				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		2.85000	128.83715		2.85000	122.96655			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.71950		2.40000	120.94687			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11859			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.25000	101.43035		8.25000	101.40783			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81428			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83210			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.30000	101.50454		8.30000	101.48187			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.30000	101.50454		8.30000	101.48187			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.35000	104.67879		8.35000	104.65540			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55452			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.70912			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.90143			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.90143			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27423			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57534			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01209			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01583			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.41247		9.35000	102.38704			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.41247		9.35000	102.38704			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03817			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.61213			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43268			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49363			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49684			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43268			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43268			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48865			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.31211			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.90877			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.41857			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.41857			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.41857			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81111			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.74000	104.87654		8.74000	104.85176			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47780			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76132			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81713			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80842			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86901			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01287			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04631			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04993			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.59233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79807			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.59525			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38566			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39445			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.76109			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.40826			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78123			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55387			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.95812			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43907			0.00	17,880,000,000	17,880,000,000.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53701			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32150			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.65700			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43897			0.00	9,440,000,000	9,440,000,000.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43897			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42835			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.96650			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	124.93424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	125.24993		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.30964		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.35000	97.53275	10.35000	96.01217		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.87000	96.94254	10.87000	97.52606		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36579		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.66612		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.30279		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74097		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.64447		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.53396	8.80500	100.64475		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.46599		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74823		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	121.70713		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.53214		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.55895		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.66256		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.59054		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05981		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.20128		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.90381		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.73435		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36579		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	111.91187		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	111.95752		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66851			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.92478			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37362			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.18782			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.80601			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.39264			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.61255			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66211			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.37361			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33450			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.63681			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.91206			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.12978			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60279			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72068			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.33717			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.32629		10.55000	101.89214			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.53000	107.51834		9.53000	108.10271			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.44214			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.53047			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.67000	108.94281		11.67000	109.64793			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.56692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.70000	109.37021		11.70000	109.26888			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.13000	108.76847		10.13000	108.68087			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.56692			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.71267			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.76965			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.63220			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.66256			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42367			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.01500	105.95180		9.01500	105.87440			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68317			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61791			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.97899		10.55000	101.95004			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.06203		11.00000	99.38965			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.75026			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.64470			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75423			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.46000	105.59028		11.46000	105.49281			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.80176			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.77560			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.56431			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.53146			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82925			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71062			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.03132			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.75209			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.75708		7.01000	40.36788			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	170.52806			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.13000		100.81987		8.13000	144.17379			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.74500		36.76501		7.74500	162.03965			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.74500		37.19581		7.74500	162.31873			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.73938			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.68585			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10819			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10819			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.57248			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47180			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49162			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09526			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49282			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74097			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.36044			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.43022			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.42128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.43022			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.02238			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.02852			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.33079		8.87000	105.73674			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.20500	102.21948		8.20500	102.19702		20,430,450,000,000.00	2,490,000,000	1,080,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.65500	114.35503		9.65500	114.32557			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000	107.76809		8.04000	107.74488			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.22500	109.25874		9.22500	109.23152			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.31000	105.12023		9.31000	110.16893			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.66000	98.27594		9.66000	98.25048			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.47500	99.58833		10.47500	99.56041			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.47500	92.57111		10.47500	92.54529			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98155			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.97992			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92150			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82747			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.03776			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.38004			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75103			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.99000	101.23347		10.99000	104.48331			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.55108		100.00000	13.51789			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.69535		100.00000	4.68053			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.88744		100.00000	13.84361			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.53000	100.26629		7.53000	99.42094			9,487,800,000,000.00	1,260,000,000	630,000,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03444			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89517			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11295			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	100.00000		100.00000	99.72677			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	51.02442		100.00000	50.64144			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.66306			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10092			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.24879			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.55834			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.17912			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.37126			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.92121			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.19479			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.16157			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.67148			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.67217			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.21500	108.08062		8.21500	108.05685			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.10000	110.69660		7.10000	110.67549			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.01000	108.90070		8.01000	108.87746			0.00	0	1,470,000,000.00
DV23	On 27/02/2023	Spot Bond	8.71000	109.97942		8.71000	109.95394			20,904,000,000,000.00	2,400,000,000	2,270,000,000.00
DV24	On 18/02/2024	Spot Bond	8.94000	107.30423		8.94000	107.27873			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.14500	110.28705		9.14500	110.26025			5,487,000,000,000.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.45151				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.35879				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.19695				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08642				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35571				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.11248				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.28341				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34325				0.00	400,000,000	580,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16281				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.49500	131.69250	7.49500	131.66617			29,980,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.09874				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.88119	0.20000	136.94088			480,000,000,000.00	2,400,000,000	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.05000	123.57347	2.05000	123.55167				0.00	0	6,700,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.03047	2.06000	111.01084				0.00	0	4,800,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.00012	2.07000	111.98039				0.00	0	29,950,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.48499	2.16000	102.46666				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.11500	109.78916	9.11500	109.76257				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.96500	110.57567	8.96500	110.54888				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.52500	103.87354	9.52500	103.84685				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.77000	95.74417	9.77000	97.46514				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.92000	106.89075	9.92000	104.70867				0.00	0	4,333,332,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22032			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.97895			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56008			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.44832			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43127			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.19492			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.40876			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.66370			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	65.63357		100.00000	65.42641			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	88.66355		100.00000	88.46295			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.02000	106.30161		11.02000	106.27062			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.58421			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.51609			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.39129			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.39000	99.09098		9.39000	99.06600			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.15828			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.97786			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	100.22141			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.23480			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.56051			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			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
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.19840			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.20635			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.19681			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.20344			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.20274			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.20004			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.36771		7.10000	102.34809		2,840,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.35000	106.59225		7.35000	106.57111		92,610,000,000,000.00		12,600,000,000	33,701,800,000.00
ES23	On 25/01/2023	Spot Bond	8.11000	114.52291		8.11000	114.49818		98,617,600,000,000.00		12,160,000,000	4,592,061,000.00
ES26	On 02/04/2026	Spot Bond	8.45500	96.85322		8.45500	96.83118		108,562,200,000,000.00		12,840,000,000	3,215,100,000.00
ES33	On 15/09/2033	Spot Bond	9.29500	85.70207		9.24000	86.10782		1,394,621,800,000,000.00		50,040,000,000	45,006,900,000.00
ES42	On 25/04/2042	Spot Bond	9.31000	92.79752		9.31000	92.77432		495,292,000,000,000.00		53,200,000,000	21,400,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.17421			0.00	400,000,000	400,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.17949			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01359			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85811			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32608			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.12930			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59761			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48726			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96877			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11773			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.92937		100.00000	10.90289			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.63659		100.00000	10.61082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.53955			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.11630			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.71878			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.83822			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.91000	102.33323		8.91000	102.30886			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47217			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47210			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.69211			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.17503			0.00	600,000,000	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89277			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.89088			0.00	960,000,000	320,000,000.00
FRB14	On 02/06/2026	Spot Bond	9.71500	101.84256		9.71500	101.21888			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.61000	109.72192		10.61000	109.69094			18,143,100,000,000.00	1,710,000,000	570,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.66228			0.00	180,000,000	60,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	132.31144		2.15000	133.17532			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.30696		2.14000	275.08555			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33500	105.28019		2.33500	111.89153			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	102.80606		2.39000	161.86442			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	120.98566		2.20000	221.36549			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27000	107.46337		7.27000	107.44217			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78100	63.76295		7.78100	63.14883			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45000	40.84821		9.45000	39.95964			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.53749		9.69000	38.63911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		79.52070		100.00000	79.34783			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		81.80449		100.00000	81.63582			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.41036			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75233			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51860			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.66606			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.16563		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.16563		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64470			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	101.56788			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83301			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	101.61791			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.13309		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	101.71968			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11709			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05480			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	19.44310		100.09221	19.39545			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46957			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.98702			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94979			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.08699			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63001			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	101.64801			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50597			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53750			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.01029			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51069			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.08682		13.22500	59.06571			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42664			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.09376			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49103			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500	96.82671		3.56500	100.15369			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.55538			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.55538			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.13824			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36579			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.57850			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43201			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.53922			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.67506			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.35977			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.53367			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.76301			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.92121			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52321			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.88350			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41591			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.53750			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.53750			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46995			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.17851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.24251			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34939			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00112			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.62327			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98514			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33143			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96231			0.00	840,000,000	420,000,000.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96492			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91363			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83034			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91363			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82701			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.47939			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.68986		8.75000	97.69658			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.35033			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.82561		100.00000	9.79460			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.97739		100.00000	8.94905			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.42110			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.54675		100.00000	1.53873			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.31379			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.25173		100.00000	24.06970			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.44403			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.47380		100.00000	0.46744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		22.17776	100.00000	22.01130				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.44399				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.35401	100.00000	10.27629				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.44291				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.42081				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.51288				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.48175				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		99.48703	2.96000	126.41865				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.35344				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.34886				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.34886				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.15806				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.63536				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.62641				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.82355				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.68558				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		116.93099	3.49000	122.21004				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.65517				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.67135				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		107.49815	3.54000	121.82137				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		105.11416	3.52000	121.97667				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.81000		102.12403	2.81000	127.48023				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.88000		101.40540	2.88000	134.75451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76815			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44659			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64442			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.34531			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.91034			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.84209			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57860			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57681			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.63750			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42011			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.74682		100.00000	10.72050			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	26.02226		100.00000	25.95853			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.92668		100.00000	60.73647			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.40282		100.00000	17.34789			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.64339		100.00000	6.55974			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.95000	151.52067		4.95000	151.48222			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23897			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.82043			0.00	1,400,000,000	820,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.90672			0.00	2,750,000,000	1,600,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.20581			0.00	800,000,000	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.11150			0.00	400,000,000	600,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.14847			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.91002			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.91800	84.10933		1.91800	108.02527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.35000		104.38371		2.35000	137.10756			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.74300			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.00752		10.38000	100.97940			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.00752		10.38000	100.97940			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	100.67638			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49000		101.91092		2.49000	110.62214			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		208.82602		2.51000	211.85650			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46000		111.23219		2.46000	111.21142			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.95496			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		207.93202		2.54000	210.96325			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.75465			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		111.05288		2.42000	111.03226			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55000		109.47557		2.55000	109.45486			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12381			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.95200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.38574			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.65500		108.17783		2.65500	107.44775			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.12994		2.66000	262.82207			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		111.32869		2.71000	260.98759			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.35000		97.66987		2.35000	97.82510			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		158.79749		2.74000	205.12584			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		122.60837		2.65000	264.92918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.15000		127.21279		2.15000	274.88202			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.64545		2.87000	260.68619			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		101.73989		2.62000	129.20588			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.66641			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		133.19907		2.15000	129.10326			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85619			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10821			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.50036			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.86293		2.33000	110.84263			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.16710		104.97509	18.12062			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.03883		101.07593	24.97692			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.75492		100.44759	16.71373			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.30033		100.76967	23.24287			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		118.99525		2.03000	118.97435			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	2.28000		98.12124		2.28000	112.45152			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.63855			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000		97.85446		2.31000	112.14568			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97771			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		125.34675		2.35000	350.68933			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.36513			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.99995			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14/R201	On 25/11/2020	Spot Bond	10.00000		104.43700	10.00000	10.00000				0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.43000		102.46169	6.43000	102.44397				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.39000		102.62627	7.39000	102.60570				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.69500		103.70894	7.69500	103.68731				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.85000		109.00754	7.85000	108.98448				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.31500		103.05740	8.31500	103.03421				0.00	0	810,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.52500		102.39296	8.52500	102.36948				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.13000		94.00268	9.13000	93.97949				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.22500		114.85744	9.22500	114.82914				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.55500		102.20051	9.55500	101.07882				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.92500		99.13387	9.92500	99.10778				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.91500		82.67843	9.91500	82.65645				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.24865				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.29369				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.31169				0.00	0	160,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.35664				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.42860				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.48256				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.71628				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	100.13328				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.13883				0.00	0	110,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.14018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.14390			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.14953			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.15421			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.17478			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.16800			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30664			0.00	0	0.00
GFC03/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.60500	103.08115		8.60500	103.05730			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	100.71610			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.60091			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.61336			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.63739			0.00	0	410,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.66720			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.70854			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
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.69660			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.97872			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89458			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.63028			0.00	1,740,000,000	470,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.75962			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.62215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.13014			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32053			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	437,800,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00589			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.16661			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.47252			0.00	0	530,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78852			0.00	543,600,000	271,800,000.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	13.45748		100.00000	13.35646			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05489			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.53967			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.50029			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.75574			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72284			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	100.81193			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.18546	101.91108		7.18546	98.39490			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	100.84796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.18623	101.54147		8.18623	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	100.89426			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.63676	101.58837		8.63676	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	100.95081			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	100.89365			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00537			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04019			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42711			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.63500	105.22943		8.63500	105.20526			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.73500	112.27293		7.73500	112.24978		196,771,747,900,000.00	25,439,140,000	922,700,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.01617		1.96000	278.78018		10,893,288,000,000.00	5,557,800,000	9,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.96000	131.94174		1.96000	285.10181		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.20000	103.44353		9.20000	103.41824		228,122,957,120,000.00	24,795,973,600	3,824,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.20000	103.45150		9.20000	103.42621		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.85714		100.00000	92.62087			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.23604		100.00000	24.17668			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	61.10252		100.00000	60.95450			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.19983		100.00000	29.12909		200,000,000,000,000.00	2,000,000,000	500,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.38242		100.00000	21.33062		120,000,000,000,000.00	1,200,000,000	300,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		94.34866	100.00000	94.10859				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		104.43700	10.00000	10.00000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		118.89772	1.67000	118.87807			105,199,373,122,000.00	62,993,636,600	13,761,520,200.00	
I2038	On 31/01/2038	Spot Bond	1.73000		126.80516	1.73000	126.78399			93,568,394,902,000.00	54,085,777,400	93,009,808,700.00	
I2046	On 31/03/2046	Spot Bond	1.73000		128.53109	1.73000	128.50956			21,976,371,650,000.00	12,703,105,000	80,702,634,500.00	
I2050	On 31/12/2050	Spot Bond	1.74000		138.94682	1.73000	139.26794			58,806,079,128,000.00	33,796,597,200	68,332,518,800.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000		103.07221	7.16000	103.05240				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.04491				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.87463				0.00	0	2,000,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.85000		103.92965	7.85000	103.90755				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.50500		109.15794	7.50500	109.13572				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.67000		103.22435	7.67000	103.20324				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49643				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.65000		101.37538	1.65000	130.61252				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		104.39200	2.22000	132.57540				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.30161				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.81206				0.00	0	160,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.62500		104.66433	7.62500	104.64282				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.74677				0.00	0	2,000,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.51862				0.00	300,000,000	300,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.33217				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.43700	10.00000	10.00000				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
IBL45	On 21/12/2018	Spot Bond	8.24000	102.67374		8.24000	102.65108			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.68500	96.82373		8.68500	96.80137			0.00	0	2,390,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.32437			0.00	0	4,500,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.70500	100.06118		7.70500	100.04039			0.00	0	800,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.73500	104.52642		8.73500	104.47854			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40725			0.00	0	110,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.53948			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.34737		7.90000	101.32603			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.02000	102.90801		8.02000	102.88603			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.59408			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27392			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.27500	104.95794		7.27500	104.93756			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.98000	106.89040		7.98000	106.86767			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.16000	109.56154		9.16000	109.53488			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.16305			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66120			0.00	0	310,000,000.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57249			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.58434			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.59605			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00621		100.00000	0.00620			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.78429			0.00	0	320,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.72507			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.36500	100.71941		8.36500	100.69675			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.06191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.06385			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.47500	105.36312		9.47500	100.55502			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.54421		5.00000	100.53070			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.54421		5.00000	100.53070			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.62343		5.00000	101.60979			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.54417		5.00000	100.53053			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.82393		4.00000	100.81290			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	102.90759		4.00000	100.44710			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	32.38434		100.00000	32.28323			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	32.20164		100.00000	32.10111			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	32.20164		100.00000	32.10111			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.06235		9.20000	106.03614			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.35915			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.35915			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.23912			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.76691		100.00000	8.74544			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.16895			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.60000	101.88147		8.60000	101.85806			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.08312			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	13.81816		100.00000	13.78469			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	60.92668		100.00000	60.73647			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN268U	On 11/12/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.19834		100.00000	10.15350			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		99.18478		100.00000	99.45505			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.93155		6.25000	99.86320			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.81200		6.25000	99.74381		62,500,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA451	On 17/12/2014	Spot Bond	100.00000		95.05208		100.00000	94.80519		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
INA503	On 13/01/2015	Spot Bond	6.40000		99.19988		6.40000	99.13091			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.07924		6.40000	99.01044			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.95085		6.45000	98.88169			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.82988		6.45000	98.76089			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.70921		6.45000	98.64038			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.58883		6.45000	98.52017			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.46874		6.45000	98.40025		129,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.50207			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.80390		103.21111		10.80390	102.78412			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.80390		101.96008		10.80390	101.87888			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.59002			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.28173			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.55984			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.98895		6.50000	100.97120			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.60004			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.47534			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86048			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.53750			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.48276			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.19748			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18198			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.42877			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30687			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16798			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16616			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.05011			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	103.30904			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.74626			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76380			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32329			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.58426			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98365			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.92096			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.42814			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07699			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.96032			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.36000	102.02498		8.36000	102.00203			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18801			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.21596			0.00	300,000,000	100,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.23462			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88273			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92714			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.10403			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.20500	100.99452		9.20500	100.96941			34,058,500,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52434			0.00	0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.19500	105.56025		8.19500	105.53683			19,668,000,000,000.00	2,400,000,000	2,200,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.08758			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.03640			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.44860			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61741			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000	105.76268		8.34000	105.73907			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.21458			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.74770			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000	97.34411		3.31000	126.64957			0.00	0	7,000,000.00
IV019	On 31/03/2028	Spot Bond	3.57000	142.03758		3.57000	142.00672			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.33047			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.06446			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.98504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.80904			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.39934			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000		98.38061		3.67000	99.21795			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000		98.29859		3.67000	105.39208			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.92701			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.32499			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.86000		112.07080		9.86000	112.04101			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90064			0.00	0	45,430,000.00
IV19A	On 31/03/2028	Spot Bond	3.67000		140.48902		3.67000	140.45810			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000		99.89737		6.25000	99.82906			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000		99.77789		6.25000	99.70975			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000		99.28623		6.40000	99.21714			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		99.16538		6.40000	99.09646			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		99.04483		6.40000	98.97607			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000		99.03744		6.45000	98.84714			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.79537		6.45000	98.72643			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.67478		6.45000	98.60601			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.55449		6.45000	98.48588			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.43449		6.45000	98.36605			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.33790			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20506			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.43700		10.00000	10.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.93465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03816			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.13837			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01652			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.92313			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94838			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95449			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96670			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91173			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80678			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61180			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47471			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.20745			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01742			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01723			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18833			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91872			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.69342			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54906			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37123			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.24179			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.27334			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.27333			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.58000	104.78858		8.58000	106.03277			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.25673		100.00000	14.20313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		11.27097	100.00000	11.22140				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.80266				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.78500		104.52509	8.78500	105.98258				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.62340				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26739				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.43998				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.18791				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.66574				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.87518				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.14000		105.41404	7.14000	100.92382				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.46813				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.13025				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		84.02863	100.00000	83.83851				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.61191				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		88.28024	100.00000	88.07056				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.65839				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.32910	100.00000	33.24835				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.34193				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.81037	100.00000	86.60755			30,000,000,000,000.00	300,000,000	300,000,000.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000		91.44660	100.00000	91.23294				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.70229	100.00000	85.50483				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		96.48014	100.00000	96.22955				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58954			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.64733			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.75578			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	54.93102		100.00000	54.79795			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.07035			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.62012			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.12500	143.54424		8.12500	143.51266			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47622			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37068			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.55327			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95939			0.00	0	80,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35413			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.33750			0.00	0	300,000,000.00
LBK11	On 28/11/2019	Spot Bond	8.00000	96.22504		8.00000	0.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57081			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.30500	100.69840		8.30500	100.67613			2,906,750,000,000.00	350,000,000	3,545,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.35500	76.04162		8.35500	99.08619			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.86500	103.93783		8.86500	103.91334			0.00	0	650,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.23666			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.66000	105.90895		9.66000	105.88166			20,092,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.43560			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	100.00000	17.69858		100.00000	17.56574			885,000,000,000,000.00	8,850,000,000	20,000,000,000.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.05630			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.18702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.34348			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.80829			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.25669			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85772			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.79017			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.24711			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.55727			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.58160			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.59311			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.59986			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94682			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.52732			0.00	1,500,000,000	1,500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.07191			0.00	200,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39120			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.75724			0.00	0	60,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.30341			0.00	0	110,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78372			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90590			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41555			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.38681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.39549			0.00	400,000,000	600,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		84.01936		100.00000	83.82970			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		38.61902		100.00000	38.52444			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		93.81443		100.00000	93.57326			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.91627		100.00000	18.83309			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.88894		100.00000	23.70964			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		24.04427		100.00000	23.86380			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.15370		100.00000	20.99493			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.24000		103.92608		8.24000	103.90302			0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.26000		103.39039		8.26000	103.36740			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.64920			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.53963			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.88705			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05442			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.89646			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.03132			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.44000		103.21353		7.44000	103.19282			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.23000		107.49006		8.23000	107.46650			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.04000		108.95730		9.04000	108.93113			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.18500		104.32447		6.18500	104.30685		15,326,430,000,000.00		2,478,000,000	1,239,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30267			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.34765			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.03500		106.43809		9.03500	106.60956			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		102.62295		7.31000	102.60259			0.00	0	5,069,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98037			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.36500	100.88492		8.36500	100.86233			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.49012			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.91500	110.06131		8.91500	107.40383		7,132,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.29073		100.00000	16.25083			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24992			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.06500	100.89043		8.06500	100.86864			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.26000	104.75524		7.26000	104.73495		28,168,800,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.05500	108.60284		8.05500	108.57954			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.29197		100.89771	6.27661			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.37574		100.61875	6.36021			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	100.26720			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.28842			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.31292			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.61068		100.00000	0.60921			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.61068		100.00000	0.60921			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.52500	98.69017		8.52500	98.66741			0.00	0	0.00

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		7.59000	101.31127		7.59000	101.29077			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.55500	101.68553		8.55500	101.66238			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.36500	106.68809		8.36500	106.66395			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15760			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.86000	107.29381		8.86000	107.26811			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.24974			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.72500	106.72533		8.72500	106.65023			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18077			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.31314			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82493			0.00	0	80,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12194			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25913			0.00	0	230,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20798			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.27911			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.29374			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.86000	104.94554		6.86000	104.92599		13,720,000,000,000.00	2,000,000,000	1,180,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.72121			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.06000	115.48364		8.06000	115.45843			0.00	0	1,370,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.30000	37.83214		10.30000	37.82198			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.06000	102.03741		7.06000	102.01820		5,648,000,000,000.00	800,000,000	1,030,000,000.00	
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01521			0.00	0	50,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.86319			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.46000	104.02984		7.46000	104.00880		6,714,000,000,000.00	900,000,000	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32705			0.00	30,000,000,000	15,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33195			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.90318			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14019			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96225			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.91884			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.19977			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.90371			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	100.66284			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.62352			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	89.54795			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23078			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22315			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.40612			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33415			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.82823			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.29004			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27450			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27361			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.54147			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.47000	108.58137		9.47000	109.17489			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.45705			0.00	0	0.00

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	9.50500	107.30437		9.50500	108.08299			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31927			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35935			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.48030			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.49818			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.85000	104.12196		7.85000	104.09983			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.75512			0.00	200,000,000	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.74228			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.44000	107.37942		9.44000	107.79533			3,776,000,000,000.00	400,000,000	400,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.08138			0.00	1,300,000,000	650,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.05054			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94184			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.45500	111.55776		11.45500	111.52344			37,343,300,000,000.00	3,260,000,000	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	108.01084			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19379			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	168.24030		2.16000	170.77059			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	95.73505		2.60000	138.40332			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.08500	108.85869		8.08500	108.83524			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46156			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.71500	107.33555		8.71500	107.57836			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01033			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.00703				0.00	1,200,000,000	600,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00914				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00789				0.00	0	400,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.91500	107.30315	8.91500	109.46538				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00919				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01038				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00955				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.11500	107.27101	9.11500	107.50699				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01212				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01121				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.01163				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.02679				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.02179				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01287				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.92000	114.55187	7.92000	114.52757				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.76500	120.54017	8.76500	120.51160				0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	172.92238	2.05500	172.89195				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56500	120.42078	9.56500	120.39004			48,207,600,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.24158				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	101.07452				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.44123				0.00	500,000,000	500,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.79469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97743			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.96965			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.90783		100.00000	15.71311			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	59.77669		100.00000	59.63187			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000	102.30933		7.15000	102.28958		109,538,000,000,000.00	15,320,000,000	7,360,000,000.00	
OML02	On 21/11/2024	Spot Bond	100.00000	0.06958		100.00000	100.00000			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.00000	103.96725		8.00000	8.00000			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.44524		100.00000	22.39087			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.67000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30358			0.00	20,000,000,000	10,000,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.66034			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90580			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.80242			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.86762			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38510			0.00	435,000,000	435,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.39928			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.76510			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.01500	108.11135		9.01500	108.02920		3,966,600,000,000.00	440,000,000	110,000,000.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61188			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.62863			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.63616			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.65290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.72482			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74153			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61030			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.54500		44.07259		7.54500	44.06367			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.16000		108.34979		6.16000	108.33162		4,838,392,533,128,000.00	85,453,333,300	60,826,233,300.00	
R158P	On 15/09/2015	Spot Bond	6.25000		95.22167		6.25000	95.20548			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.35000		114.68948		6.35000	114.66968		4,779,454,500,000,000.00	52,670,000,000	49,144,100,000.00	
R159P	On 15/09/2016	Spot Bond	6.18000		89.64732		6.18000	89.63224			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.77000		125.70571		7.72500	126.07795		2,662,653,327,223,000.00	16,686,399,900	05,817,501,500.00	
R187P	On 21/12/2026	Spot Bond	7.46500		41.30889		7.46500	41.30062			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.38500		38.77840		7.38500	38.77071			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.32918		1.65000	285.28210		62,252,161,290,000.00	37,728,582,600	24,986,130,500.00	
R201	On 21/12/2014	Spot Bond	5.64000		104.00537		5.61000	103.99140		4,512,000,000,000.00	800,000,000	400,000,000.00	
R202	On 07/12/2033	Spot Bond	1.71000		234.37242		1.71000	234.33337		231,570,856,656,000.00	35,421,553,600	43,929,301,100.00	
R2023	On 28/02/2023	Spot Bond	7.50000		103.40562		7.46000	103.63032		5,036,874,243,750,000.00	71,583,232,500	78,300,232,500.00	
R203	On 15/09/2017	Spot Bond	6.54500		105.96259		6.50500	106.04737		8,015,153,608,000,000.00	24,622,400,000	59,878,485,400.00	
R2030	On 31/01/2030	Spot Bond	8.14500		101.34043		8.14500	101.31845		8,420,164,843,293,000.00	33,783,283,400	22,530,816,400.00	
R2032	On 31/03/2032	Spot Bond	8.31000		100.77284		8.31000	100.75030		3,662,137,224,000,000.00	40,690,400,000	18,557,600,000.00	
R2037	On 31/01/2037	Spot Bond	8.43500		103.39902		8.43500	103.37580		3,948,749,091,000,000.00	68,138,600,000	00,577,300,000.00	
R204	On 21/12/2018	Spot Bond	6.84500		107.52683		6.81000	107.63259		0,029,103,921,195,000.00	65,172,231,000	99,147,641,700.00	
R2044	On 31/01/2044	Spot Bond	8.53500		105.13159		8.53500	105.10772		2,889,046,290,000,000.00	38,494,000,000	56,900,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.52500		104.60335		8.52500	104.57923		3,653,330,967,550,000.00	28,543,222,000	85,094,147,800.00	
R207	On 15/01/2020	Spot Bond	7.07000		103.43058		7.03500	103.56044		5,895,214,530,296,000.00	33,835,152,800	17,953,356,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.25500	98.55117		7.21500	98.72952			4,351,159,196,105,000.00	99,746,271,000	34,700,792,000.00
R209	On 31/03/2036	Spot Bond	8.40500	79.78481		8.35000	80.22131			9,275,721,856,819,000.00	03,595,699,800	89,256,500,000.00
R210	On 31/03/2028	Spot Bond	1.67000	175.58352		1.67000	175.55441			30,742,215,040,000.00	18,408,512,000	29,229,000,000.00
R211	On 31/01/2017	Spot Bond	0.95000	132.56885		0.95000	132.54951			27,555,773,720,000.00	29,006,077,600	21,815,156,700.00
R212	On 31/01/2022	Spot Bond	1.65000	137.57447		1.65000	137.55179			279,354,505,320,000.00	69,305,760,800	86,821,000,000.00
R213	On 28/02/2031	Spot Bond	8.24000	90.70511		8.19500	91.05360			8,500,904,766,352,000.00	31,663,199,800	02,034,500,000.00
R214	On 28/02/2041	Spot Bond	8.45500	81.08797		8.45500	81.06942			8,043,638,885,000,000.00	51,347,000,000	60,808,900,000.00
R227C	On 15/03/2015	Spot Bond	6.41000	98.15556		6.41000	98.13865			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.25000	95.22167		6.25000	95.20548			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.17000	92.42903		6.17000	92.41352			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.18000	89.64732		6.18000	89.63224			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.61500	99.64743		5.61500	99.63215			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.32000	96.55850		6.32000	96.54209			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.19000	93.72621		6.19000	93.71060			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.17000	90.94004		6.17000	90.92494			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.23000	88.11265		6.23000	88.09789			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.48000	84.92187		6.48000	84.90708			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.53000	82.13484		6.53000	82.12042			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.81500	78.76020		6.81500	78.74578			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.79500	76.22475		6.79500	76.21084			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.77500	73.78521		6.77500	73.77178			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.76500	71.40259		6.76500	71.38961			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.99500	68.21739		6.99500	68.20458			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.97500	65.98939		6.97500	65.97703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.13500	63.12207		7.13500	63.10998			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.10500	61.07259		7.10500	61.06094			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.07500	59.10679		7.07500	59.09556			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.04500	57.22086		7.04500	57.21003			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.00500	55.45704		7.00500	55.44660			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.96500	53.76839		6.96500	53.75834			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.66500	48.70957		7.66500	48.69956			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.62500	47.09390		7.62500	47.08428			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.58500	45.54941		7.58500	45.54015			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.54500	44.07259		7.54500	44.06367			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.50500	42.66013		7.50500	42.65154			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.46500	41.30889		7.46500	41.30062			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.42500	40.01591		7.42500	40.00794			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.38500	38.77840		7.38500	38.77071			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15658			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.04497			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19839			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.03558			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		20.94398		100.00000	20.89324			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.35099		100.00000	9.32834			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.54258		100.00000	25.48001			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		53.27922		100.00000	53.04493			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.64319			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.98978			0.00	140,000,000	70,000,000.00
RDFB04	On 27/11/2017	Spot Bond	100.00000	19.16903		100.00000	13.59245			0.00	0	19,900,000,000.00
RDFB05	On 27/11/2019	Spot Bond	100.00000	13.56400		100.00000	7.74664		3,660,000,000,000,000.00	36,600,000,000	50,100,000,000.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18328			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	100.00000	85.34021		100.00000	85.15306		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
RDFC17	On 26/05/2015	Spot Bond	100.00000	71.79765		100.00000	71.66591		7,260,000,000,000,000.00	72,600,000,000	37,200,000,000.00	
RDFC18	On 25/11/2015	Spot Bond	100.00000	43.73946		100.00000	43.41116		1,090,000,000,000,000.00	10,900,000,000	10,900,000,000.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46473			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.98087			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.47267			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.66304			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77521			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.98078			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.73809			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.03622			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.80124			0.00	0	60,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.50866			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.72888			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.48099			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.07118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.80810			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.56562			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.73673			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.00850		12.35000	105.97398			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.61010		100.00000	13.57713			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85033			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73883			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44365			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	4.37653		100.00000	4.36581			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	23.79059		100.00000	23.73295			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	35.07069		100.00000	34.98573			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.63374		100.00000	12.61825			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	29.32217		100.00000	29.25114			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.45458			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.70629			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.51500	108.08669		8.51500	108.06193			0.00	0	780,000,000.00
RW23		On 10/12/2023	Spot Bond	8.71000	109.36954		8.71000	109.34407			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.42500	92.76472		9.42500	111.06238			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.12359			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.55000	106.05330		7.55000	106.03158		17,365,000,000,000.00	2,300,000,000	1,150,000,000.00	
SBK12/R157		On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01793			0.00	3,850,000,000	4,070,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.55500	102.79968		8.55500	102.77616			36,786,500,000,000.00	4,300,000,000	1,800,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.76530			0.00	1,100,000,000	550,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.95002			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.63984			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.78967			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.77615			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.81000	101.46426		6.81000	101.44594			0.00	0	1,100,000.00
SBK9	On 10/04/2018	Spot Bond		8.31000	101.37358		8.31000	101.35091			39,389,400,000,000.00	4,740,000,000	2,370,700,000.00
SBN27	On 15/09/2015	Spot Bond		7.62000	107.18639		7.62000	107.16425			0.00	0	100,000,000.00
SBN29	On 15/09/2015	Spot Bond		7.96000	106.91847		7.96000	106.89542			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.41000	107.35244		7.41000	107.33086			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.90500	102.51758		7.90500	102.49563			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.55500	107.23774		7.55500	107.21577			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.71000	107.11536		7.71000	107.09298			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.50967			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19427			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.55500	104.98209		7.55500	104.96059			1,511,000,000,000.00	200,000,000	50,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23004			0.00	0	100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.39231			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.34376			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.68500	111.74728		8.68500	111.72133			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.62500	103.26570		9.62500	103.23888			1,347,500,000,000.00	140,000,000	77,500,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.23163			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.29587			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23623			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.37242			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.39000	101.86120		8.39000	101.83806			0.00	0	1,430,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.12833		100.00000	16.09283			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.00000	109.70854		9.00000	109.68230			0.00	0	2,507,500,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83875			0.00	0	170,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.51000	104.67226		8.51000	104.64843			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.63500	90.22360		9.63500	90.20014			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.50823			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.37500	107.49708		9.37500	107.47017			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38065			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.41828			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.52500	112.54070		9.52500	105.51103			28,575,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.91500	98.67032		8.91500	98.64655			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.35000	110.52178		7.35000	110.50011			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	126.93079		2.18000	274.27244			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.59500	102.74023		1.59500	130.76341			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.11252			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	100.93405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		16.09222		100.00000	16.05280			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.00820		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.22000		115.07343		2.22000	129.06143			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.98895		6.50000	100.97120			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	103.01306			0.00	0	160,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27894			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.81112			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.53500		104.11038		8.53500	104.08660			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.54602			0.00	0	9,240,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27547			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39445			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.27564			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.43435		100.00000	21.38242			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.43700		10.00000	10.00000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62235			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		78.18726		100.00000	77.97127			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51711			0.00	300,000,000	300,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.29554		100.00000	24.23604			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.18233		100.00000	33.07760			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.40587		100.00000	24.32967			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.84500		105.37137		8.84500	105.29582			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85515			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27923			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.60000		105.95113		7.60000	105.92966			32,528,000,000,000.00	4,280,000,000	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	8.41000	104.22668		8.41000	103.34627			0.00	0	450,000,000.00
SNT01	On 15/09/2017	Spot Bond	7.90500	102.51758		7.90500	102.49563			52,014,900,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.12219			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.33197			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.61225			0.00	0	170,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.11846			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.12163			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32316			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.60500	106.97884		7.60500	106.95703			6,084,000,000,000.00	800,000,000	200,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88266			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15079			0.00	0	120,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.87953			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.76500	97.96238		8.76500	97.93930			1,753,000,000,000.00	200,000,000	140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91720			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41893			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68383			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.82300	91.17630		8.82300	91.15467			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.31500	93.48844		8.31500	93.46752			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.85500	103.92609		6.85500	103.90665			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.29500	98.36962		8.29500	98.34790			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55323			0.00	1,200,000,000	300,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.68500	103.06513		7.68500	103.04366			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000	110.63096		2.42000	111.03226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	7.76000	103.15139		7.76000	104.29000			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.02675			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.52500	111.48123		9.52500	111.45289			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90822			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.54500	80.89486		9.54500	80.87402			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.79917			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.84464			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.41578			0.00	1,600,000,000	400,000,000.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.94375			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.58771		0.00000	98.78305			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93113			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.79184			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77857			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98279			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93108			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.37587			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.79388			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.78650			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.65547			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.95425			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1195	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.74492			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.58302			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.46824			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.60228			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	100.00000		90.34653		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000		106.72110		6.62000	106.70201			3,707,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.33500		106.12439		8.33500	106.10059			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		37.29570		100.00000	37.20535			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.72953			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.46130			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.90762			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.12456			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25771			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.32072			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.88034			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.11216			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57611			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.60000		104.58101		7.60000	104.55982			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.76356			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78394			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.81476		7.83000	102.79330			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75235			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.83382			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75235			0.00	0	65,312,300.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77783			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.05894			7.16000	102.55546			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.82770			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82363			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.92115			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90797			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30457			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25939			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75133			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78394			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.13640			8.73000	103.06458			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74828			0.00	0	260,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77783			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.28000	100.05110			8.28000	102.63200			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75944			0.00	0	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79551			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.82973			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81854			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.83260			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91913			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91507			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.76893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23425			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23828			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24243			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.11925			0.00	0	170,000,000.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12321			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.63500		102.46478		8.63500	103.90106			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	100.00000		0.00000		100.00000	0.00000		140,000,000,000,000.00	1,400,000,000	1,400,000,000.00	
TH12A5	On 21/02/2048	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.00000		104.01609		8.00000	96.22504		4,800,000,000,000.00	600,000,000	600,000,000.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.13349			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	100.00000		0.00000		100.00000	0.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.14612			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	100.00000		2.22759		100.00000	2.20971			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.19689			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79655			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.37905		101.06155	6.36344			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	100.88752			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.63773			0.00	0	80,000,000.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.88056			0.00	0	80,000,000.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.30858			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.08891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.78109			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79139			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.78109			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.79139			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.79655			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77490			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79139			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84805			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.84805			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84805			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93039			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.95096			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92525			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33564			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.36121			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35099			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000		102.82830		7.29000	102.80837			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	8.98500		92.49072		8.98500	92.43889			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		104.43700		10.00000	10.00000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.40500		105.17841		7.40500	105.15729		217,707,000,000,000.00	29,400,000,000	27,712,893,400.00	
TN20	On 17/09/2020	Spot Bond	8.89500		109.21386		8.89500	109.18762		361,137,000,000,000.00	40,600,000,000	21,731,600,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.15370		100.00000	1.15009			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.16500		110.47578		9.16500	110.44844		229,125,000,000,000.00	25,000,000,000	10,730,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.43000		103.04624		9.43000	103.02044		307,418,000,000,000.00	32,600,000,000	16,400,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.49500	95.95340		9.49500	95.92882			171,669,600,000,000.00	18,080,000,000	8,660,000,000.00
TN30	On 09/10/2030	Spot Bond	9.84500	113.25102		9.84500	106.59360			39,380,000,000,000.00	4,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.38500	111.48610		10.38500	104.67893			31,155,000,000,000.00	3,000,000,000	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.99092			0.00	1,400,000,000	1,400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.04498			0.00	2,000,000,000	1,020,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.21013			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.21532			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.21579			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24110			0.00	0	130,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.29368			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.21560			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.13310			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.43700		10.00000	10.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04518			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.06638			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91214			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.97149			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94469		10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94607		9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94678		100.00000	9.92028			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.47381			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56314			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.61275			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.62267			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.90025			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	102.51354			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	12.36539		100.00000	12.31102			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000	100.00000		0.00000	99.07496			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000	100.00000		0.00000	98.65834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000	100.00000		0.00000	97.44223			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000	100.00000		0.00000	98.17301			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000	100.00000		0.00000	97.94751			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	97.70358			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000	100.00000		0.00000	97.46247			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000	100.00000		0.00000	96.73735			0.00	20,000,000,000	10,000,000,000.00
TSP168	On 11/06/2015	Spot Bond			0.00000	100.00000		0.00000	96.46903			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond			0.00000	100.00000		0.00000	99.27467			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000	100.00000		0.00000	95.82935			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	100.00000		0.00000	95.64812			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	100.00000		0.00000	95.34884			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	95.03151			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000	100.00000		0.00000	94.75336			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000	100.00000		0.00000	95.75359			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond			0.00000	100.00000		0.00000	99.40192			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000	100.00000		0.00000	94.65898			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000	100.00000		0.00000	93.69046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.45510	100.00000	12.74418				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		90.35631	100.00000	90.14015				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	300,000,000	300,000,000.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.72346				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		68.65672	100.00000	68.14815				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.76849				0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.40194				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.14315				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.06794				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.95437				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.80034				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	100.00000		86.71438	100.00000	86.52126			3,430,000,000,000,000.00	34,300,000,000	17,900,000,000.00	
TWC076	On 26/02/2015	Spot Bond	100.00000		85.38032	100.00000	100.00000				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.92483				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.08169				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.73688				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.08837				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.61500		112.47115	8.61500	112.44495				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00	
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.11035			0.00	0	0.00	
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12988			0.00	0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35146			0.00	0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36236			0.00	0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.36288			0.00	0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21469			0.00	0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24687			0.00	0	0.00	
WS04	On 30/05/2016	Spot Bond	6.74000		108.04986		6.74000	108.03040		134,800,000,000,000.00	20,000,000,000	10,000,000,000.00		
WS05	On 01/08/2018	Spot Bond	1.44000		242.65188		1.44000	242.61325			0.00	0	0.00	
WSP1	On 28/05/2015	Spot Bond	6.48000		101.24657		6.48000	101.20292			0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.00500		104.50345		7.00500	104.48389		70,050,000,000,000.00	10,000,000,000	5,000,000,000.00		
WSP3	On 28/05/2019	Spot Bond	7.36500		106.16729		7.36500	106.14643			0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.66000		105.92371		7.66000	105.90207			0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.75500		106.26358		7.75500	106.24161		41,877,000,000,000.00	5,400,000,000	2,700,000,000.00		
Z014	On 30/06/2015	Spot Bond	6.11000		96.51327		6.11000	96.49749			0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	6.04000		94.84115		6.04000	94.82565			0.00	0	0.00	
Z025	On 30/11/2014	Spot Bond	5.62500		99.96919		5.62500	99.95379			0.00	0	0.00	
Z071	On 01/07/2015	Spot Bond	6.11000		96.49749		6.11000	96.48170			0.00	0	0.00	
Z083	On 30/09/2019	Spot Bond	6.75500		72.51739		6.75500	72.50408			0.00	0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		53.84369		100.00000	53.74154			0.00	0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		28.50014		100.00000	28.44607			0.00	0	0.00	
Total for j-Bonds :											1.49e+017	0,818,941,900	0999453094500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 1.49e+017 0,819,081,551 0999457270234.00