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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/01/2015	Any day expiry		11.60770	11.60770		11.71790	11.71790		12.27	0.00	0	172.00
\$ / R	On 12/01/2015	Any day expiry	11.75	Put	164.27060	0.16427	95.25860	0.09526	164.271	14.71	0.00	0	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.62020	11.62020		11.68000	11.68000		12.83	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	113.03340	0.11303	0.00000	0.00000	113.033	12.98	698,000.00	5,000	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.63140	11.63140		11.74790	11.74790		12.99	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	3.10470	0.00310	2.68150	0.00268	3.105	15.53	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	13.33380	0.01333	7.12350	0.00712	13.334	13.08	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	249.29750	0.24930	342.35540	0.34236	249.298	13.02	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.35610	0.00036	0.43140	0.00043	0.356	29.27	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.63510	11.63510		11.75170	11.75170		13.06	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	156.17320	0.15617	231.96730	0.23197	156.173	13.04	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	146.31180	0.14631	220.04750	0.22005	146.312	13.05	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.68420	11.68420		11.80170	11.80170		13.08	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	9.89300	0.00989	8.61250	0.00861	9.893	12.86	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	32.48260	0.03248	24.84990	0.02485	32.483	11.64	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	260.60560	0.26061	337.88220	0.33788	260.606	12.82	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.35540	0.00136	2.61710	0.00262	1.355	22.53	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.68610	11.68610		11.80360	11.80360		13.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2015	Any day expiry		11.68800	11.68800		11.80560	11.80560		13.11	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry		11.71290	11.71290		11.83080	11.83080		13.07	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.72070	11.72070		11.83860	11.83860		13.06	488,835,234.90	41,707	1,186,472.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.64760	0.00265	2.53140	0.00253	2.648	15.16	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.98820	0.00399	3.67790	0.00368	3.988	13.99	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.81070	0.00581	5.18090	0.00518	5.811	12.98	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.74230	0.01074	8.20770	0.00821	10.742	12.46	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.76540	0.01277	9.91410	0.00991	12.765	12.36	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	14.62850	0.01463	11.49850	0.01150	14.628	12.27	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.13120	0.01513	11.92820	0.01193	15.131	12.25	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	21.09850	0.02110	17.06790	0.01707	21.098	12.05	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	749.80880	0.74981	862.64480	0.86264	749.809	11.84	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	541.92750	0.54193	641.52910	0.64153	541.928	12.00	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	84.69200	0.08469	63.74590	0.06375	84.692	12.11	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	437.11350	0.43711	528.36450	0.52836	437.113	12.35	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	116.41350	0.11641	89.76450	0.08976	116.414	12.35	174,620.25	1,500	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	123.54380	0.12354	95.69260	0.09569	123.544	12.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	138.60080	0.13860	108.29640	0.10830	138.601	12.49	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	154.72260	0.15472	121.90490	0.12190	154.723	12.59	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	352.60790	0.35261	435.13140	0.43513	352.608	12.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	176.36980	0.17637	140.34700	0.14035	176.370	12.70	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	347.06980	0.34707	428.94700	0.42895	347.070	12.70	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	320.36500	0.32036	398.98470	0.39898	320.365	12.82	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	204.51980	0.20452	164.58320	0.16458	204.520	12.84	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	262.93370	0.26293	214.94000	0.21494	262.934	13.14	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	216.32350	0.21632	272.62080	0.27262	216.323	13.71	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	386.85550	0.38686	321.35460	0.32135	386.856	13.97	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	175.19880	0.17520	222.71640	0.22272	175.199	14.32	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	172.60200	0.17260	219.53600	0.21954	172.602	14.37	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	451.90200	0.45190	380.93600	0.38094	451.902	14.37	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	160.24480	0.16024	0.00000	0.00000	160.245	14.59	320,489.60	2,000	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	85.56390	0.08556	109.97380	0.10997	85.564	16.60	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	864.86390	0.86486	771.37380	0.77137	864.864	16.60	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	77.28660	0.07729	99.31240	0.09931	77.287	16.96	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	74.44740	0.07445	95.64470	0.09564	74.447	17.10	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	57.93130	0.05793	74.22010	0.07422	57.931	18.07	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	43.18750	0.04319	57.36500	0.05737	43.188	18.92	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	10.05670	0.01006	16.83890	0.01684	10.057	22.24	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.74200	11.74200		11.86010	11.86010		13.36	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	17.84880	0.01785	14.41050	0.01441	17.849	11.98	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	41.39240	0.04139	33.27440	0.03327	41.392	11.91	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	58.44510	0.05845	47.01830	0.04702	58.445	11.88	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	351.14030	0.35114	427.94960	0.42795	351.140	13.02	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	262.77100	0.26277	324.22150	0.32422	262.771	13.61	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	10.61010	0.01061	17.02410	0.01702	10.610	24.58	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.75180	11.75180		11.86990	11.86990		13.32	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	73.63010	0.07363	57.76280	0.05776	73.630	12.01	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	158.75240	0.15875	195.91330	0.19591	158.752	15.34	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry		11.80450	11.80450		11.92420	11.92420		13.55	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	32.74880	0.03275	26.90740	0.02691	32.749	12.23	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	81.98140	0.08198	68.02160	0.06802	81.981	12.07	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	283.44140	0.28344	336.00960	0.33601	283.441	14.32	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	39.09930	0.03910	43.23260	0.04323	39.099	27.20	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.86140	11.86140		11.98320	11.98320		13.71	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	45.87850	0.04588	38.18620	0.03819	45.879	12.38	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	63.60530	0.06361	53.20880	0.05321	63.605	12.31	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	100.08280	0.10008	84.39020	0.08439	100.083	12.20	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	387.25260	0.38725	449.60880	0.44961	387.253	13.89	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	291.90320	0.29190	338.82350	0.33882	291.903	15.01	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	61.91270	0.06191	70.25720	0.07026	61.913	27.96	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry		11.88700	11.88700		12.00960	12.00960		13.70	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.89280	11.89280		12.01570	12.01570		13.87	92,525,984.00	7,780	81,461.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	44.80910	0.04481	39.67770	0.03968	44.809	12.47	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	46.93410	0.04693	40.85600	0.04086	46.934	12.46	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	52.61070	0.05261	43.96440	0.04396	52.611	12.43	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	77.80350	0.07780	65.49360	0.06549	77.804	12.35	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	81.10890	0.08111	68.33120	0.06833	81.109	12.35	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	145.08950	0.14509	123.74810	0.12375	145.090	12.21	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	181.55420	0.18155	148.29240	0.14829	181.554	12.49	1,270,879.40	7,000	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	201.58560	0.20159	165.81270	0.16581	201.586	12.63	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	222.79220	0.22279	184.49390	0.18449	222.792	12.76	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	561.47410	0.56147	641.00060	0.64100	561.474	13.04	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	466.47280	0.46647	536.01700	0.53602	466.473	13.59	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	247.75210	0.24775	284.76040	0.28476	247.752	16.18	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	234.98820	0.23499	270.08150	0.27008	234.988	16.42	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	180.73540	0.18074	207.13950	0.20714	180.735	17.69	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	155.99280	0.15599	179.08060	0.17908	155.993	18.41	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	133.68650	0.13369	153.19600	0.15320	133.686	19.16	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry		11.92030	11.92030		12.04420	12.04420		13.84	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	57.98660	0.05799	49.75270	0.04975	57.987	12.46	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	115.70240	0.11570	99.08050	0.09908	115.702	12.27	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	295.45880	0.29546	337.12450	0.33712	295.459	15.77	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	69.00330	0.06900	84.48010	0.08448	69.003	27.43	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.98540	11.98540		12.11150	12.11150		13.98	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	68.58350	0.06858	60.54310	0.06054	68.584	12.44	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	130.17410	0.13017	112.53330	0.11253	130.174	12.33	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	308.37100	0.30837	347.44500	0.34745	308.371	16.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.77190	0.08777	105.15410	0.10515	87.772	27.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.04300	12.04300		12.17060	12.17060		14.24	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	76.58960	0.07659	68.97680	0.06898	76.590	12.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	141.38190	0.14138	122.56260	0.12256	141.382	12.38	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	313.72300	0.31372	349.59610	0.34960	313.723	17.13	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	95.96600	0.09597	109.94090	0.10994	95.966	27.03	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry		12.07080	12.07080		12.19920	12.19920		14.20	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.07870	12.07870		12.20740	12.20740		14.19	1,811,805.00	150	26,894.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	56.39590	0.05640	50.57410	0.05057	56.396	12.72	0.00	0	18,946.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,538.59260	1.53859	1,661.18610	1.66119	1,538.593	12.66	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	109.40310	0.10940	94.37390	0.09437	109.403	12.30	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,191.99590	1.19200	1,304.51650	1.30452	1,191.996	12.31	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	113.29590	0.11330	97.11650	0.09712	113.296	12.31	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	181.76280	0.18176	159.59940	0.15960	181.763	12.37	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	251.43310	0.25143	219.50480	0.21950	251.433	12.55	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	269.35740	0.26936	232.41420	0.23241	269.357	12.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	596.88220	0.59688	664.78640	0.66479	596.882	14.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	442.36840	0.44237	492.26040	0.49226	442.368	15.59	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	329.16010	0.32916	364.87880	0.36488	329.160	17.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	215.29590	0.21530	237.19060	0.23719	215.296	19.91	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	192.08090	0.19208	210.75030	0.21075	192.081	20.73	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	180.83390	0.18083	190.49830	0.19050	180.834	21.75	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.10650	12.10650	12.23590	12.23590		14.31	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	84.03100	0.08403	76.94700	0.07695	84.031	12.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	149.54350	0.14954	129.67530	0.12968	149.544	12.33	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	219.43650	0.21944	193.92530	0.19393	219.437	12.43	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	320.36910	0.32037	353.15930	0.35316	320.369	17.85	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	234.35320	0.23435	257.48360	0.25748	234.353	19.82	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	111.26260	0.11126	127.28870	0.12729	111.263	26.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.16640	12.16640	12.29710	12.29710		14.41	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	92.85070	0.09285	85.78810	0.08579	92.851	12.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	157.43510	0.15744	138.88930	0.13889	157.435	12.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	326.43980	0.32644	359.46910	0.35947	326.440	18.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	125.58390	0.12558	145.35760	0.14536	125.584	26.61	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.22280	12.22280	12.35420	12.35420		14.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	100.98260	0.10098	93.90720	0.09391	100.983	12.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	163.57440	0.16357	144.89490	0.14489	163.574	12.33	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	331.22820	0.33123	362.68660	0.36269	331.228	19.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	121.24040	0.12124	140.44360	0.14044	121.240	26.40	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.24900	12.24900	12.38070	12.38070		14.61	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.25500	12.25500	12.38680	12.38680		14.60	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	126.28160	0.12628	117.57690	0.11758	126.282	12.36	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,431.28160	1.43128	1,554.37690	1.55438	1,431.282	12.36	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,388.74630	1.38875	1,511.25020	1.51125	1,388.746	12.29	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,234.42800	1.23443	1,346.18190	1.34618	1,234.428	12.35	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,094.41520	1.09442	1,201.51110	1.20151	1,094.415	12.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	314.63000	0.31463	284.65150	0.28465	314.630	12.71	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	489.63340	0.48963	537.19220	0.53719	489.633	16.72	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	469.93590	0.46994	515.17260	0.51517	469.936	16.99	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	451.54800	0.45155	494.58670	0.49459	451.548	17.26	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	412.23200	0.41223	450.44820	0.45045	412.232	17.92	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	299.21100	0.29921	325.28800	0.32529	299.211	20.24	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.27520	12.27520	12.40720	12.40720		14.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	107.80670	0.10781	100.73790	0.10074	107.807	12.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	167.68790	0.16769	148.91520	0.14892	167.688	12.29	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	334.22220	0.33422	363.85940	0.36386	334.222	19.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	122.53100	0.12253	134.97540	0.13498	122.531	26.43	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/03/2016	Any day expiry			12.44460		12.44460		12.57710	12.57710		15.08	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.45090		12.45090		12.58340	12.58340		15.07	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.63530		12.63530		12.76780	12.76780		15.46	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.64380		12.64380		12.77630	12.77630		15.46	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.84310		12.84310		12.97540	12.97540		15.73	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.85160		12.85160		12.98390	12.98390		15.73	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.03390		13.03390		13.16610	13.16610		15.94	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.04450		13.04450		13.17670	13.17670		15.94	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.72070		11.72070		11.83860	11.83860		13.06	503,990.10	43	1,483.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	51,981.88170		0.51982	61,970.68120	0.61971	51,981.882		12.07	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.89280		11.89280		12.01570	12.01570		13.87	83,249.60	7	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.07870		12.07870		12.20740	12.20740		14.19	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.25500		12.25500		12.38680	12.38680		14.60	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.53100		17.53100		17.70480	17.70480		11.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	708.84050		0.70884	556.24780	0.55625	708.841		13.91	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	977.00550		0.97701	810.91040	0.81091	977.006		14.85	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,104.76930		1.10477	935.40050	0.93540	1,104.769		15.52	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.02340		0.00002	0.03620	0.00004	0.023		24.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.13090		0.00013	0.07980	0.00008	0.131		31.42	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.13640		0.00014	0.08360	0.00008	0.136		31.64	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.67230		17.67230		17.84810	17.84810		12.40	12,388,282.30	701	33,124.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	55.75530		0.05576	49.88230	0.04988	55.755		11.52	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	109.28690		0.10929	80.06620	0.08007	109.287		11.70	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	69.46880		0.06947	104.28720	0.10429	69.469		14.57	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	48.09340		0.04809	75.65670	0.07566	48.093		14.81	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	29.75340		0.02975	45.59290	0.04559	29.753		15.53	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.91940		17.91940		18.10250	18.10250		13.26	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.19090		18.19090		18.38310	18.38310		14.42	454,772.50	25	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.45460		18.45460		18.65280	18.65280		14.34	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09813		0.09813		0.09912	0.09912		15.95	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09966		0.09966		0.10070	0.10070		15.16	0.00	0	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10137		0.10137		0.10246	0.10246		16.10	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.72730		13.72730		13.89240	13.89240		12.34	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	69.41990		0.06942	135.15510	0.13516	69.420		13.37	0.00	0	10,000.00
€ / R	On 23/02/2015	Any day expiry			13.78920		13.78920		13.95590	13.95590		12.31	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	83.18930		0.08319	118.51950	0.11852	83.189		14.80	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	703.98930		0.70399	572.61950	0.57262	703.989		14.80	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.83470		13.83470		14.00210	14.00210		12.51	9,518,273.60	688	78,852.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	110.15770		0.11016	76.64030	0.07664	110.158		11.79	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	276.43120		0.27643	208.38410	0.20838	276.431		12.43	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	400.12460		0.40012	306.61650	0.30662	400.125		13.05	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	413.81610		0.41382	318.59320	0.31859	413.816		13.13	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	582.98650		0.58299	470.11440	0.47011	582.987		13.97	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	68.05390		0.06805	88.88410	0.08888	68.054		16.81	0.00	0	713.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	64.55670		0.06456		84.18440	0.08418	64.557	17.01	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	52.73790		0.05274		68.29050	0.06829	52.738	17.78	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	51.03460		0.05103		66.25470	0.06625	51.035	17.88	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	49.39770		0.04940		64.29970	0.06430	49.398	17.98	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	48.86540		0.04887		63.66390	0.06366	48.865	18.02	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	46.81020		0.04681		61.20640	0.06121	46.810	18.15	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	40.41490		0.04041		52.99730	0.05300	40.415	18.61	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.02360		14.02360	14.19650	14.19650			13.04	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	336.72380		0.33672	402.45370	0.40245	336.724	14.23	0.00	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.05070		14.05070	14.22480	14.22480			13.17	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	174.46550		0.17447	141.94470	0.14194	174.465	11.85	0.00	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	191.99850		0.19200	225.61170	0.22561	191.998	16.86	0.00	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.29150		14.29150	14.47400	14.47400			13.65	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.52800		14.52800	14.71460	14.71460			14.05	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	409.76870		0.40977	348.17140	0.34817	409.769	12.45	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	371.31340		0.37131	411.02440	0.41102	371.313	18.27	0.00	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			552.99300		552.99300	549.74800	549.74800				0.00	0	0.00
AL12	On 07/05/2015	Index Future			561.73500		561.73500	558.44500	558.44500				0.00	0	0.00
AL37	On 05/02/2015	Index Future			453.90300		453.90300	452.21100	452.21100				0.00	0	116.00
AL37	On 07/05/2015	Index Future			461.07800		461.07800	459.36400	459.36400				0.00	0	0.00
AL7T	On 05/02/2015	Index Future			541.96200		541.96200	539.00700	539.00700				0.00	0	3.00
AL7T	On 07/05/2015	Index Future			550.53000		550.53000	547.53400	547.53400				0.00	0	0.00
ALBI	On 05/02/2015	Index Future			494.49400		494.49400	492.16800	492.16800				0.00	0	774.00
ALBI	On 07/05/2015	Index Future			502.31100		502.31100	499.95400	499.95400				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			510.84200		510.84200	508.44500	508.44500				0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.46810		9.46810	9.47910	9.47910			12.56	2,367,025.00	250	22,578.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	169.88080		0.16988	170.26720	0.17027	169.881	12.54	0.00	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	122.07020		0.12207	130.21010	0.13021	122.070	13.36	0.00	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	37.35390		0.03735	41.03870	0.04104	37.354	14.86	0.00	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54910		9.54910	9.56320	9.56320			11.64	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.64170		9.64170	9.65970	9.65970			12.06	0.00	0	600.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.73520		9.73520	9.75410	9.75410			12.58	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.90700		9.90700	9.98200	9.98200			11.18	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.03190		10.03190	10.11070	10.11070			11.48	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			239.61350		239.61350	307.96870	307.96870				0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.52760		11.52760	11.66460	11.66460			13.31	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.72630		11.72630	11.86760	11.86760			13.89	0.00	0	6,452.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 16/03/2015		Foreign Exchange Future	1.87140	1.87140		1.89000	1.89000		12.23	0.00	0	0.00
CNH / R	On 12/06/2015		Foreign Exchange Future	1.88380	1.88380		1.90320	1.90320		13.22	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	124.81411	124.81411		124.82095	124.82095			0.00	0	0.00
EL28	On 07/05/2015		Bond Future	125.28791	125.28791		125.29637	125.29637			0.00	0	0.00
ES18	On 20/04/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015		Bond Future	9.13542	88.55315		9.19689	88.07051			0.00	0	6,576.00
ES33	On 07/05/2015		Bond Future	9.20892	86.16559		9.27215	85.67619			0.00	0	0.00
ES33	On 06/08/2015		Bond Future	9.27144	87.64514		9.33655	87.14766			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	491.61400	491.61400		489.38100	489.38100			0.00	0	442.00
GOVI	On 07/05/2015		GOVI	499.38600	499.38600		497.12200	497.12200			0.00	0	131.00
GOVI	On 06/08/2015		GOVI	507.86600	507.86600		505.56600	505.56600			0.00	0	0.00
I2025	On 05/02/2015		Bond Future	118.03045	118.03045		118.03811	118.03811			0.00	0	16.00
I2025	On 07/05/2015		Bond Future	119.90609	119.90609		119.91535	119.91535			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	125.59250	125.59250		125.60047	125.60047			0.00	0	3,701.00
I2038	On 07/05/2015		Bond Future	127.58836	127.58836		127.59795	127.59795			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	127.82269	127.82269		127.83065	127.83065			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	128.48504	128.48504		128.49475	128.49475			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	136.05012	136.05012		136.05852	136.05852			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	138.21200	138.21200		138.22212	138.22212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	224.55500	224.55500		224.49300	224.49300			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.12400	228.12400		228.06200	228.06200			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	232.01500	232.01500		231.95400	231.95400			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	608.27900	608.27900		608.10700	608.10700			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	618.14300	618.14300		617.97100	617.97100			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.15000	93.85000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.26000	93.74000		6.32000	93.68000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.43000	93.57000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.51000	93.49000		6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.67000	93.33000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.88000	93.12000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.02000	92.98000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.16000	92.84000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.28000	92.72000		7.44000	92.56000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12610	0.12610		0.12860	0.12860			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05870	0.05870		0.05840	0.05840		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05460	0.05460		0.05470	0.05470			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.18040	1.18040		1.18270	1.18270			15,345.20	13	116.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.18140	1.18140		1.18390	1.18390			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.18320	1.18320		1.19000	1.19000			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.18550	1.18550		1.19000	1.19000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.64585	123.44946		7.71715	122.82169		7.58	2,640,460,499.94	21,389	33,647.00
R186	On 05/02/2015	8.00	Put	143.13000	0.14313		241.42000	0.24142	143.130	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	101.26000	0.10126		177.01000	0.17701	101.260	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.01000	0.00001		0.02000	0.00002	0.010	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.69030	125.40113		7.76404	124.76464		7.76	0.00	0	151.00
R186	On 07/05/2015	7.80	Put	1,774.35000	1.77435		2,067.63000	2.06763	1,774.350	7.78	0.00	0	300.00
R186	On 06/08/2015		Bond Future	7.71944	122.25360		7.79581	121.60664		8.13	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	388.84000	0.38884		462.42000	0.46242	388.840	8.56	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	7.73090	124.45608		7.80963	123.80046		7.89	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	612.40000	0.61240		703.55000	0.70355	612.400	8.34	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future		286.08849	286.08849		286.10694	286.10694			0.00	0	898.00
R197	On 07/05/2015	Bond Future		290.63455	290.63455		290.65670	290.65670			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future		236.90879	236.90879		236.92421	236.92421			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future		240.67345	240.67345		240.69192	240.69192			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		7.39706	105.59571		7.50912	104.91888		5.75	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future		7.43818	103.34129		7.55487	102.65480		6.12	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.46077	105.11533		7.58258	104.41745		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	80.17000	0.08017	111.95000	0.11195	80.170	6.54	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		6.57637	107.29130		6.65440	107.10376		1.85	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,636.72000	2.63672	2,449.18000	2.44918	2,636.720	2.04	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.59639	104.82122		6.68308	104.63178		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.55306	106.62102		6.65092	106.42868		1.78	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		8.06687	99.64163		8.12801	99.11969			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future		8.11707	101.21719		8.17997	100.68805			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		8.22265	103.24702		8.28381	102.69133			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		8.27303	100.72444		8.33590	100.16091			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.31159	102.45419		8.37626	101.88148			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		8.31143	102.12006		8.36746	101.55274			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future		8.36072	103.73476		8.41821	103.15946			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.40030	101.25586		8.45936	100.67113			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		6.85681	104.92737		6.93921	104.64595		2.92	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future		6.89555	106.58618		6.98425	106.30136		2.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future		6.89762	104.37754		6.99381	104.08821		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	36.99000	0.03699	49.48000	0.04948	36.990	3.21	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/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	8.43115	103.67322		8.49220	102.99996			0.00	0	6,042.00
R2044	On 07/05/2015		Bond Future	8.47974	105.31258		8.54235	104.62957			0.00	0	0.00
R2044	On 06/08/2015		Bond Future	8.51934	102.73545		8.58360	102.04116			0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015		Bond Future	8.39615	107.86813		8.45722	107.16958			0.00	0	43,226.00
R2048	On 07/05/2015		Bond Future	8.43998	105.14335		8.50254	104.43483			0.00	0	0.00
R2048	On 06/08/2015		Bond Future	8.47443	106.94840		8.53856	106.22817			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	7.06278	101.28094		7.16517	100.85997		3.87	0.00	0	30,977.00
R207	On 07/05/2015		Bond Future	7.10886	102.88206		7.21754	102.45545		3.85	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	2,586.80000	2.58680	2,234.73000	2.23473		2,586.800	3.98	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.12677	101.00411		7.24271	100.57052		3.99	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,948.12000	1.94812	1,675.25000	1.67525		1,948.120	4.05	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.10584	102.82363		7.22894	102.38472		3.88	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	2,100.42000	2.10042	1,836.01000	1.83601		2,100.420	3.92	0.00	0	53.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015		Bond Future	7.18648	100.31958		7.29369	99.80351		4.70	0.00	0	50,770.00
R208	On 07/05/2015		Bond Future	7.22782	98.50608		7.34043	97.98283		4.91	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.24613	100.19758		7.36478	99.66567		4.91	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	54.88000	0.05488	77.07000	0.07707		54.880	5.23	0.00	0	198.00
R208	On 05/11/2015		Bond Future	7.23811	98.59958		7.36271	98.06051		4.93	0.00	0	0.00
R208	On 05/11/2015	8.48	Put	288.79000	0.28879	362.90000	0.36290		288.790	5.24	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	8.23033	82.58525		8.29135	82.07281		11.35	0.00	0	29,898.00
R209	On 07/05/2015		Bond Future	8.27397	80.74321		8.33649	80.22346		12.37	0.00	0	0.00
R209	On 06/08/2015		Bond Future	8.30717	82.12982		8.37127	81.60145		12.56	0.00	0	0.00
R209	On 06/08/2015	9.90	Put	209.04000	0.20904	243.66000	0.24366		209.040	13.25	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/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	177.25827		177.25827		177.26993	177.26993			0.00	0	628.00
R210	On 07/05/2015	Bond Future	177.99986		177.99986		178.01380	178.01380			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	131.15119		131.15119		131.24045	131.24045			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.23540		133.23540		133.32759	133.32759			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	136.80530		136.80530		136.28716	136.28716			1,292,810,085.00	9,450	5,650.00
R212	On 07/05/2015	Bond Future	138.97942		138.97942		138.45459	138.45459			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	8.10703		93.30435		8.16816	92.80111		9.70	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.15238		91.23537		8.21516	90.72501		10.55	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.18635		92.80159		8.25090	92.28289		10.68	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	8.31560		83.70170		8.37663	83.15973		12.01	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.35769		81.73404		8.42016	81.18436		13.11	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.39030		83.13719		8.45431	82.57834		13.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,161.06000		21,161.06000		21,390.07000	21,390.07000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.01710		5.01710		5.01530	5.01530		10.59	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.00630		5.00630		5.00480	5.00480		9.44	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.73410		1.73410		1.74170	1.74170			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69740		1.69740		1.70140	1.70140			0.00	0	0.00

Total for Derivatives : **4,544,238,536.39** **97,703** **3 833 430.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.25663			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.78500		102.63372		6.78500	102.61505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38805				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.11000	106.92243	8.11000	106.89895				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	99.94197				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.74500	105.85172	8.74500	105.82684				0.00	0	60,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.62400	10.00000	104.59600				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.07162				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.16122				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.97500	99.02091	8.97500	98.99690				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.74952	100.00000	10.72348				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.58713	10.84000	101.55752				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.90500	102.63264	6.90500	102.61349				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	102.09493				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.43500	105.78216	8.43500	105.75802				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.69900	10.00000	105.67100				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	125.53476	2.37000	271.55830				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18268				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.02597				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.53523				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.55635				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.57029				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.87620				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.84751				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.51787				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	87.63128	100.00000	87.42460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.11000	172.91712		2.11000	172.89712			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.39040		2.76000	163.36870			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.26007		2.17000	174.23960			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.29121		1.82000	186.27113			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.63125	79.94380		7.63125	79.92770			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.63125	79.94380		7.63125	79.92770			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45177			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13812			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27685			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.07500	108.57323		7.07500	108.55237			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	88.76000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	88.20000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.68000	94.94583	2.68000	108.93308		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.39500	103.05809	2.39500	162.44300		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.29000	118.06290	2.29000	216.25916		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	86.85000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.10000	95.23638	9.10000	95.21297		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	98.52000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.90000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53916		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	94.21000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.45000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	106.74442	9.63000	106.71685		0.00		0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.70000		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.10500	110.67876	9.10500	110.65170		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.45000	93.84338	8.45000	93.82205		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	106.19000		0.00		0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	112.49000		0.00		0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.20000		109.95186		9.20000	109.92470			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.69558			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.60462			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.78500		108.99207		7.78500	108.96908			93,420,000,000.00	12,000,000	1,586,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.45500		107.11406		8.45500	107.08968			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.94500		102.05286		6.94500	102.03383			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.53500		99.53144		8.53500	99.50858			75,108,000,000.00	8,800,000	744,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.30000		99.47963		9.30000	99.45465			0.00	0	1,480,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.36000		105.25689		7.36000	105.23587			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		217.33592		2.18000	275.33222			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.74000		127.95494		1.74000	130.79505			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000		130.48536		2.22000	133.09070			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00630		100.00000	0.00628			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		84.56292		100.00000	84.36986			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.23500		105.85444		11.23500	105.82248			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46706			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.83462		100.00000	5.82017			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50298			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.01221			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.77704		100.00000	34.69092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43112			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.45504		11.00000	67.43576			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	34.77704		100.00000	34.69092			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49720			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54416			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47624			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49041			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49663			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.88997			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.88997			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.91251			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.91251			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.86742			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.61842			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31189			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48194			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.49586			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.50147			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.49016			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.46493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	8.93500	104.70077	8.93500	104.84721			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.75988			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.40934			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	87.62356			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	181.57069			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	181.63065			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.47616			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.47166			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90713			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.47140			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.43674			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.31707			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.69900	10.00000	105.67100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.14411			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.71133			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.47788			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54323			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42366			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.41398			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.43276			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.46788			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.44802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42536		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.43162		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	103.22024	10.23000	103.19179		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.43769		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42821		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	115.89049		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.05000	103.32397	9.05000	103.29884		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46611		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.67698	1.75000	116.74615		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52163		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.43200		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44988		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.46384		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.43591		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.72611		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90390		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07174		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.43087		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.47219		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.46106		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.45612		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.48005		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.48740		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79586		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02282			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.48918			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.48918			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50845			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45268			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51711			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.39242			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50845			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.69181			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.49882			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.48617			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	131.41230			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	132.35111			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42472			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42080			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.03514			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43144			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44512			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.44988			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.42528			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42472			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.47109			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79468			0.00	0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67200			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.62325			0.00	0	30,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.09569			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84854			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92416			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.02252		100.00000	23.96433			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.89672		100.00000	12.86478			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.04520			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.74927			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.92164			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.15144			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.70307			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.57000		100.37358		7.57000	100.35310			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.18707			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.54239			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42000		103.37723		8.42000	103.35368			62,308,000,000.00	7,400,000	2,893,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.20000		116.54713		9.20000	116.51833			0.00	0	40,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.05000		107.90570		7.05000	107.88506			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.84000		103.70810		8.84000	103.68332			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.82089		100.00000	13.79013			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.55000		104.81076		9.55000	104.78375			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64500		166.83935		2.64500	166.81761			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79187			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.67051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG013	On 05/06/2015	Spot Bond	100.00000		71.85039	100.00000	71.70923				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.30440				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	92.52511				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.53205				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.25695				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.43514				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.44801				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43932				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.84260				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.48000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000	0.00000	94.88000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.79880				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	96.41412				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000		131.12426	2.54000	297.93043				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	94.25933				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	109.46522				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	98.95547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.13999				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	91.66892				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.47065				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.38505				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.39577	2.55500	208.26279				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	27.73732	100.00000	27.67559				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.82148	100.00000	16.77982				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.91850	100.00000	16.87661				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.48193	100.00000	16.44112				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.61324				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39110				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.25187				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.52000	106.77842	8.52000	106.75395				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.57391				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.76563				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32105				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.04200				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.02500	103.41091	9.02500	103.38584				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.31500	106.26573	7.31500	106.24476				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	40.76179	100.00000	40.66304				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.90779				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.38500	106.49710	8.38500	106.47307				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.83810	102.37093	10.83810	101.58429				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond			10.95495		100.76566		10.95495	100.59860			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond			10.97069		100.73356		10.97069	100.58701			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.35720			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			10.98722		100.65811		10.98722	100.56769			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			11.50783		101.04702		11.50783	101.05895			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.36528			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.36528			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.36535			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			11.08810		100.29959		11.08810	100.30093			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			11.04973		101.57512		11.04973	100.67126			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			10.95495		100.76566		10.95495	100.59860			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			10.90444		101.11392		10.90444	100.87676			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			10.05873		97.08155		10.05873	100.63365			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.34756			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.33999			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.33999			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond			9.86227		101.64984		9.86227	101.16313			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond			11.16000		100.26013		11.16000	100.21613			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.33055			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond			11.08500		74.32360		11.08500	98.34302			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.31706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.66065		9.28000	100.30627			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.33527			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.92000	72.96786		10.92000	98.19845			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33370			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33370			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32204			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34086			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34086			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32268			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32993			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.34095			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25099			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26876			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.83810	102.43655		13.83810	101.66661			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.96705	101.13048		14.96705	101.15683			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.84645	101.22713		13.84645	100.89323			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43528			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.43528			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.43528			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.45077			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		25.62487	100.00000	25.57625				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.30223	100.00000	19.25443				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.56720	100.00000	17.52369				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.84395	100.00000	10.81710				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.84787	100.00000	10.82072				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.11085	100.00000	13.07838				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.36033	100.00000	11.33219				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.88794				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.83567				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00825				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.01370				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.19288	100.00000	8.17259				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.19288	100.00000	8.17259				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.28477	2.08000	179.54734				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.72000		101.64062	7.72000	164.05463				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.72000		102.96195	7.72000	164.33209				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.10500		102.04119	8.10500	102.01893				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.52000		100.98360	7.52000	100.96301				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.56597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.71820			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75225			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86573			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97921			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.29662			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54412			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57441			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58450			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70562			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.86705			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59572			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60707			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.93500	104.59064		7.93500	104.56815			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64111			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70146			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.42236		100.00000	14.38665			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.42236		100.00000	14.38665			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.41738			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.68500	102.51669		10.68500	102.04712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000		56.44628	100.00000	56.33919				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.86783				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.89292				0.00	0	200,000,000.00
BID06	On 30/06/2019	Spot Bond	8.23000		70.48662	8.23000	102.60653				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.55577				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	98.83120				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.47224				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.94928				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.09748				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.93587				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.98216				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06621				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.41525				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.99786				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		86.25536	100.00000	86.05289				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.84853				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.90117				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.81381				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.72527				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	94.62887				0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.82810				0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.72502				0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.63920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.26785			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.03372			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.36243			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.22316			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.95547			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.91647			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.85654			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.70789			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126		2,100,000,000,000,000.00	21,000,000,000	10,500,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	25.53530		100.00000	25.47206			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52931			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.17203			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.08500	110.92983		9.08500	110.90261			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.41770			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98500	103.80994		8.98500	103.78474			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.12000	101.69821		12.12000	101.66515			0.00	0	700,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.43484			0.00	2,200,000,000	3,130,000,000.00
CBL14	On 01/02/2019	Spot Bond	12.02000	103.68949		12.02000	103.65661			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24534			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.97500	102.40240		8.97500	102.37757			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.62138			0.00	200,000,000	200,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.02000	100.94526		12.02000	100.91324			0.00	0	430,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.05133			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	98.91782			0.00	200,000,000	400,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39639			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.77500	96.38577		9.77500	96.36036				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.57000	117.81968		9.57000	117.78943				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85000	111.67074		9.85000	111.64125				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.73000	119.83323		8.73000	119.80495				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08692			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.28500	104.36131		11.28500	104.32966				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.92218			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.73943			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69910		10.00000	105.67150				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20299			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.76249			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.14950			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.57901			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.01746			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.29293			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.30391			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.31691			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.96065				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.94060				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.04658				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.40506				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.47627				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.18103				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.32747	100.32747	10.11000	100.30014				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.12578				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.17410	122.17410	2.76000	122.15789				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	119.33799	119.33799	3.14000	122.15826				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.06080	103.06080	8.25000	103.03779				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92000	128.90200	128.90200	2.92000	123.03586				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.23873	127.23873	2.40000	121.45002				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.66498				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.30000	102.39131	102.39131	8.30000	102.36843				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.82551				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.83590				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.35000	102.47211	102.47211	8.35000	102.44908				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.35000	102.47211	102.47211	8.35000	102.44908				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.40000	101.30415	101.30415	8.40000	101.28125				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.48760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53628			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87642			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87642			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.23195			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01869			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.08111			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.58899		9.35000	103.56327			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.58899		9.35000	103.56327			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99783			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.00043			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63234			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38481			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42232			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42430			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38481			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38481			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40739			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21240			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31345			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31345			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31345			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73063			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.85000	105.63623	8.85000	105.61096			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.43426			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55277			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80314			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80055			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85108			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.02846			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.19323			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02605			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.89969			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73821			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.60148			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.42339			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.43031			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.74417			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.39024			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56893			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35169			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.65979			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.69900	10.00000	105.67100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14362			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34792			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20288			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.51988			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16840			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32093			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31543			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.79456			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.40920			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.38000	97.12454		10.38000	97.09739			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.90000	98.72036		10.90000	98.69143			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30170			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.51513			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.37741			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.76307			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.14639		8.80500	101.75280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45268			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77988			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.75704			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.47334			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48171			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.51402			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49899			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69105			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.42887			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54428			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30170			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	117.15196			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	117.31994			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.71250			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59560			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30342			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68682			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.56666			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43658			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.49843			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.69596			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.36688			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29483			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.60652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.89444			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	103.64354			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	101.60358			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70642			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.41240			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.22024		10.55000	103.17342			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.56000	108.18812		9.56000	109.14460			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.44713			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.70845			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.70000	109.82982		11.70000	110.99524			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.83324			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.73000	110.77043		11.73000	110.59900			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.16000	109.95991		10.16000	109.81195			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.83324			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.79061			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.52587			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.45521			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.46484			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46498			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31440			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.07500	106.85920		9.07500	106.72828			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.04622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.50009			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.32003		10.55000	103.29070			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.46028		11.00000	100.74489			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.82970			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.50845			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.80352			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.49000		106.91947		11.49000	106.75461			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.55736			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	94.68837			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.92171			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.49608			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21189			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42806			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.43031			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.45547			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.10476		7.01000	40.71405			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	172.66443			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	8.10500		102.04119		8.10500	145.74175			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.72000		37.22689		7.72000	164.05463			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.72000		37.66174		7.72000	164.33209			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.62008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.57408			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49323			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46153			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46781			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46106			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41968			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.45363			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.45079			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	94.81234			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.13875			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93292			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	108.52104		8.87000	106.79850			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.33500	102.87958		8.33500	102.85651			28,339,000,000.00	3,400,000	811,700,000.00
COJ05	On 05/06/2023	Spot Bond		9.71500	115.35332		9.71500	115.32326			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.11500	103.33147		8.11500	103.30889			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.28500	110.22746		9.28500	110.19982			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.34000	106.14273		9.34000	106.11612			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.71000	99.18135		9.71000	99.15551			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.45000	101.05618		10.45000	101.02791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.45000	93.94100		10.45000	93.91472			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96834			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88651			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.71207			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.86439		100.00000	9.83996			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.98741			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.41678			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.55445			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.87602			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.40007		100.00000	9.37680			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.99040		100.00000	11.96070			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.05000	100.02825		11.05000	101.55941			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.12912		100.00000	14.09414			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.98109		100.00000	5.96628			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.85705		100.00000	14.82026			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.49051			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.66000	100.07007		7.66000	100.04928			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82801			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68778			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98306			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	64.65396		100.00000	64.49733			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70740			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.06218			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.43007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.05841			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.89839			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.59449			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.86906			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.68315			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.51679			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.21135			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.27500		104.34018		8.27500	104.31694			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.15000		111.60359		7.15000	111.58204			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.12000		109.50893		8.12000	109.48524			269,584,000,000.00	33,200,000	1,805,200,000.00
DV23	On 27/02/2023	Spot Bond	8.77000		110.79783		8.77000	110.77199			136,966,352,000.00	15,617,600	1,131,711,000.00
DV24	On 18/02/2024	Spot Bond	8.97000		108.29425		8.97000	108.26843			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.10000		111.89916		9.10000	111.87211			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.35569			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25434			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.51094			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.97884			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.55901			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.56733			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.14622			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.47037			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.69479			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.61000		132.31188		7.61000	132.28502			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.07371			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.29000		100.15829		2.29000	115.10583			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.94577		1.20000	134.51161			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03500		124.23495		2.03500	124.22079			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04500		111.65223		2.04500	111.63947			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500		112.62593		2.05500	112.61312			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000		103.15563		2.14000	103.14362			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.27000		100.51601		2.27000	115.51462			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.17500		110.75314		9.17500	110.72615			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.02500		111.52157		9.02500	111.49438			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.50000		105.26459		9.50000	105.23759			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500		97.23343		9.72500	98.84359			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.87500		108.56124		9.87500	106.20189			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15711			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.39665			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.62746			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.42367			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.36883			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.02244			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.29594			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.46712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000	84.44036	100.00000	84.18292				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	98.98892	100.00000	98.73895				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.09500	101.25823	11.09500	101.22896				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.96214				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68306				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.28855				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50000	99.94983	9.50000	99.92435				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.15421				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.98028				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.22288				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.29893				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900	10.00000	105.67100				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.10743				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.15279				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.09836				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.13616				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.11648				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.10124				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.30458	7.05000	103.28493				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.45000	107.27394	7.45000	107.25239			49,507,619,100,000.00	6,645,318,000	9,031,285,000.00	
ES23	On 25/01/2023	Spot Bond	8.14000	115.48005	8.14000	115.45501			272,663,138,000.00	33,496,700	5,429,380,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.44500	97.94167		8.44500	97.91941			3,099,060,805,500.00	366,969,900	4,636,261,900.00
ES33	On 15/09/2033	Spot Bond	9.11000	88.14448		9.17000	87.64931			27,952,525,473,000.00	3,068,334,300	38,740,235,100.00
ES42	On 25/04/2042	Spot Bond	9.22000	94.70330		9.22000	94.67986			0.00	0	16,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.15748			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.19407			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04142			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86332			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30060			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.11410			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.37575			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.86003			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.01177			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.79664			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.21941		100.00000	12.18980			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.89206		100.00000	11.86325			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.58047			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.21683			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.64851			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.69381			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.02000	98.83521		9.02000	98.81126			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61491			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61484			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.71172			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.92166			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.93761			0.00	36,000,000	18,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.95315			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.77500		102.65794		9.77500	102.15624			312,800,000,000.00	32,000,000	16,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.87000		107.55419		9.87000	107.52573			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.51973			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		132.21941		2.22000	133.09070			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		127.00142		2.21000	274.73220			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39500		105.13214		2.39500	111.74095			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37500		103.28674		2.37500	162.80347			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000		119.93439		2.18000	219.68789			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.34500		108.39292		7.34500	108.37132			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74700		64.48746		7.74700	63.85418			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44300		41.34159		9.44300	40.43477			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.03718		9.68000	39.10735			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		90.39584		100.00000	90.18992			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.10985			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54994			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47632			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52278			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.48160		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.48160		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48449			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60319			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50009			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.38688		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53181			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65527			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63595			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		17.42158		100.09221	17.37840			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.45380			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.61193			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51136			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.51705			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.47230			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.47501			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.62215			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.46664			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.05973		13.22500	62.03731			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43983			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44038			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65742			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.46050			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500		96.84457		3.62500	100.17824			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.48059			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.48059			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.20607			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30170			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.53313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45268			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44206			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.74269			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.51791			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.33734			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72457			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.91843			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59449			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47055			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.21371			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43703			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.47501			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.47501			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55412			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20995			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.22132			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39039			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07313			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50177			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05508			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37412			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.93050			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75195			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.93050			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.74481			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.52400			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.61228		8.75000	101.58837			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.41026			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.60850		100.00000	9.58471			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.77209		100.00000	8.75037			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.13838			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.52951		100.00000	1.52572			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.49694			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.11382		100.00000	19.06751			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.45629			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.47420		100.00000	9.45074			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.29269		100.00000	18.24839			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.45625			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.10568		100.00000	10.08120			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.45266			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.37895			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.53290			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.43875			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.03000	99.66067		3.03000	126.46891			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.29139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.27423			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.27423			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.17915			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45505			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51302			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51022			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.76202			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73115			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56000	116.96786		3.56000	122.34104			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.51927			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52436			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.61000	107.52363		3.61000	121.95968			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59000	105.13180		3.59000	122.11206			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.06000	101.98484		3.06000	127.44251			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.13000	101.36148		3.13000	134.82999			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.94273			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45357			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51591			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59957			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57811			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48783			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48728			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.07019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53516		0.00		0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.87348	100.00000	10.84656		0.00		0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.45452	100.00000	36.36425		0.00		0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000	78.67308	100.00000	78.44957		0.00		0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.52803	100.00000	20.47719		0.00		0	0.00	
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.83462	100.00000	5.82017		0.00		0	0.00	
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.70927	100.00000	10.68275		0.00		0	0.00	
FRI15	On 14/03/2015	Spot Bond	5.20000	152.55743	5.20000	152.52702		0.00		0	0.00	
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.34880		0.00		0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.69805		0.00		0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93658		0.00		0	0.00	
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.12567		0.00		0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.71107		0.00		0	0.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.23171		0.00		0	0.00	
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.94663		0.00		0	0.00	
FRS100	On 15/01/2024	Spot Bond	2.00300	83.57482	2.00300	105.77415		0.00		0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.39000	103.95834	2.39000	136.67477		0.00		0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.65672		0.00		0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000	102.30971	10.38000	102.28122		0.00		0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	102.30971	10.38000	102.28122		0.00		0	0.00	
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000	0.00000	108.68000		0.00		0	0.00	
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.80907		0.00		0	0.00	
FRS108	On 31/01/2038	Spot Bond	2.53000	101.61853	2.53000	110.31148		0.00		0	0.00	
FRS109	On 07/12/2033	Spot Bond	2.49000	210.95424	2.49000	210.19033		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond	2.50000		110.90808		2.50000	110.89413			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12018			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		210.06628		2.52000	209.29801			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.97673			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		110.90894		2.48000	110.89505			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.59000		109.17126		2.59000	109.15727			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25060			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	45.74400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.22191			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69500		107.16936		2.69500	107.17244			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		114.02094		2.64000	260.71653			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.35646		2.69000	258.88366			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		97.59295		2.41000	97.69534			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.61007		2.72000	203.46602			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.89952		2.33000	272.34766			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.90916		2.22000	274.53254			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.47181		2.94000	260.60205			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		101.62259		2.69000	129.20127			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.64853			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		133.10643		2.22000	129.02123			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.88255			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02458			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.49517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.37000		110.40187		2.37000	110.38839			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.05383		104.97509	22.99421			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.89761		101.07593	26.83037			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.88410		100.44759	19.83467			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.35747		100.76967	25.29425			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		119.92117		2.01000	119.90761			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	2.34000		97.87270		2.34000	112.29216			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.68894			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.61039		2.37000	111.99111			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.07210			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.08059		2.42000	342.81912			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.33275			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.99601			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.22500		103.31776		6.22500	103.30032			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.40000		103.56144		7.40000	103.54066			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.76500		104.54081		7.76500	104.51881			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.91000		109.89640		7.91000	109.87298			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.37500		103.89112		8.37500	103.86759			117,250,000,000.00	14,000,000	967,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.57500		103.25521		8.57500	103.23140			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.15000		94.96791		9.15000	94.94444			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.21000		110.85403		9.21000	110.82662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond		9.54000	99.94412		9.54000	102.38238			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		9.98000	99.91624		9.98000	99.88981			0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond		9.82000	84.46228		9.82000	84.44004			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.40537			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.41105			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.42521			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.44791			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46491			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.53852			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	100.98907			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.03221			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.87697			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.07110			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.11429			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.15027			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.30848			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13953			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17791			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.73500	103.92165		8.73500	103.89725			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.51952			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.69330		100.00000	9.66929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.82077		100.00000	16.77911			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.56821		100.00000	10.54050			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.50753			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.53900			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.59983			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.67533			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.78014			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.85833			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.94224			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.52021			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.60374			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.66530			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.13991			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39234			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91753			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26012			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.38782			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.95364			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.13779		100.00000	10.11324			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.08800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.58212			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.45109			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.46826			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.56421			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.53382			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	101.78373			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.23458	102.79753		7.23458	99.20997			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	101.86416			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.23523	102.55065		8.23523	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	101.96758			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.68570	102.65471		8.68570	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	102.09396			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.85732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.93468			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.93215			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.43686			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.76500		106.09936		8.76500	106.07463			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84500		112.82887		7.84500	112.80527			122,382,000,000.00	15,600,000	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		128.67593		2.03000	278.35590			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		131.53156		2.03000	284.53328			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.12500		105.29386		9.12500	105.26834			43,800,000,000.00	4,800,000	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.12500		105.31430		9.12500	105.28877			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.71225		100.00000	21.65848			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		54.66355		100.00000	54.52818			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.12276		100.00000	26.05806			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		23.90627		100.00000	23.84836			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		84.86563		100.00000	84.67188			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		118.62803		1.73000	118.61559			1,157,125,724,000.00	668,858,800	73,825,469,200.00
I2038	On 31/01/2038	Spot Bond	1.77000		126.29815		1.77000	126.28475			3,848,950,668,000.00	2,174,548,400	03,177,100,000.00
I2046	On 31/03/2046	Spot Bond	1.79000		127.22970		1.79000	127.21608			1,419,841,604,000.00	793,207,600	68,578,081,000.00
I2050	On 31/12/2050	Spot Bond	1.81500		135.41889		1.81500	135.40426			715,846,164,000.00	394,405,600	24,176,970,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.65000			0.00	36,000,000	18,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.23500		103.97958		7.23500	103.95920			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76696			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.90000	104.89590		7.90000	104.87345			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.63500	109.80920		7.63500	109.78648			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.72000	104.12574		7.72000	104.10431			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.44100			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.90000	101.07849		1.90000	130.38275			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000	104.21844		2.29000	132.50300			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31294			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81761			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.75500	105.28735		7.75500	105.26534			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76431			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51462			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.22276			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.35000	99.34241		8.35000	99.32008			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.79500	93.81260		8.79500	93.79067			58,047,000,000.00	6,600,000	2,463,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43010			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.83500	100.66036		7.83500	100.63910			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.84500	105.16998		8.84500	105.12146			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30390			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.45299			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.33368		7.90000	102.31214			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.13000	103.59054		8.13000	103.56811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.60227			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15501			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.40500	105.64883		7.40500	105.62795			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.09000	107.55402		8.09000	107.53085			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.19000	110.60472		9.19000	110.57771			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.23954			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.54853			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47285			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.50366			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.53432			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00689		100.00000	0.00687			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90264			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.81167			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.42500	101.49806		8.42500	101.47505			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.99032			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.02348			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.45000	101.92961		9.45000	101.90360			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.16955		5.00000	101.15587			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.16955		5.00000	101.15587			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.25270		5.00000	102.23898			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.17363		5.00000	101.15990			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.33263		4.00000	101.32154			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.96208		4.00000	100.95110			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.54526		100.00000	40.44485			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond			100.00000		40.38556	100.00000	40.28555				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		40.38556	100.00000	40.28555				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		107.27482	9.20000	107.24831				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000	0.00000	101.32209				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.85864	100.00000	7.83918				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond			0.00000		100.00000	0.00000	101.99621				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond			100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond			100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.65000		102.96157	8.65000	102.93752				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000	0.00000	101.34822				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		15.44918	100.00000	15.41175				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		78.67308	100.00000	78.44957				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond			100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		10.42940	100.00000	10.40414				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		17.29864	100.00000	17.24655				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.18370	100.00000	1.18144				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		8.60352	100.00000	8.58221				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		9.69540	100.00000	9.67056				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond			100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000		8.97412	100.00000	8.91540				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000		27.75284	100.00000	27.68411				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond			6.25000		100.00000	6.25000	99.89737				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond			6.25000		99.88028	6.25000	99.77789				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
INA505	On 27/01/2015	Spot Bond	6.25000		99.76085		6.25000	99.65870			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.63599		6.35000	99.53247			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.51524		6.35000	99.41197			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.39478		6.35000	99.29176			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.27462		6.35000	99.17185			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.02011		6.45000	98.91626			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.52616		6.50000	98.42254			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30901			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.83810		101.81463		10.83810	101.23826			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.83810		100.58034		10.83810	100.47227			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.49673			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48749			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.80862		6.50000	101.79073			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49453			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.39084			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.55587			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.47441			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.75651			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.26246			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13769			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.00680			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.99557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.94578			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.19288			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.13825			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.67977			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.80945			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.72958			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.07897			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98055			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98028			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.41000	102.98524		8.41000	102.96194			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20790			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.21281			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.21610			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94286			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.93990			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.87216			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.22500	102.06105		9.22500	102.03563			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.48353			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.32500	106.32629		8.32500	106.30234			103,230,000,000.00	12,400,000	1,586,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14473			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.41825			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.50565			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.41500		101.52739		8.41500	101.50482			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.05076			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.84765			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38000		97.31731		3.38000	127.13904			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55500		143.05779		3.55500	143.03563			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.23663			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.08356			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.72798			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.33207			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		98.41210		3.73000	99.25571			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		98.33005		3.73000	105.69333			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.79067			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.46466			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.97000		113.12651		9.97000	113.09611			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.13691			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65500		141.51525		3.65500	141.49293			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.91446		6.25000	99.93155			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.96577		6.25000	99.86320			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.84613		6.25000	99.74381		62,500,000,000,000.00	10,000,000,000	5,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA505	On 22/01/2015	Spot Bond	6.25000		99.84613		6.25000	99.62470			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.60146		6.35000	99.49801			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.48079		6.35000	99.37760			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.36042		6.35000	99.25747			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.24034		6.35000	99.13764			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.10682		6.45000	99.00278			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.98547		6.45000	98.88169			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221		3,690,000,000,000,000.00	36,900,000,000	27,700,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.35686			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.07231			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.81264			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13818			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.02799			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.08829			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.86944			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86140			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.57535			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.50301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.13951			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.89656			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.88762			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.14977			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05117			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62506			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41153			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46736			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27716			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.28415			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28415			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.69000	102.12509		8.69000	102.10149			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	11.57281	100.00000	11.54734				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.31922	100.00000	9.29664				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87280			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.84500	106.85474		8.84500	106.82962			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60590			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20001			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54268			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.98667			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.55939			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.77887			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.21500	101.78560		7.21500	101.76578			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.48755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.14004			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.87124			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	93.81424		100.00000	93.57733			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.61093			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	97.59358		100.00000	97.33334			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.70380			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	37.26306		100.00000	37.17279			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.30437			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	97.29142		100.00000	97.03673			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	102.48740		100.00000	102.21911			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	95.88913		100.00000	95.64199			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	86.59710		100.00000	86.39571			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60110			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.62306			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.76384			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.18761			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.80424			0.00	53,719,000	26,859,500.00
KW01	On 31/10/2027	Spot Bond		8.10000	145.25808		8.10000	145.22622			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40963			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39649			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.52468			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40517			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	102.32871			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.79500	100.53523		9.79500	100.50868			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53861			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.43500	101.43411		8.43500	101.41133			161,952,000,000.00	19,200,000	3,559,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.48500	76.52429		8.48500	99.76065			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.97500	104.59175		8.97500	104.56680			84,365,000,000.00	9,400,000	724,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.72780			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84652			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.73500	101.71898		9.73500	101.69242			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92179			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.42511			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.12866			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.23354			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.46759			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05257			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.58520			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12034			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.81837			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.02904			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52219			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	100.00000	78.32618		100.00000	78.15846			540,000,000,000,000.00	5,400,000,000	2,700,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.41118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.42907			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32583			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00251			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38794			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06156			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48200			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85472			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18313			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94990			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97714			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23928			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.26564			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.29446			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63724			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	93.77919		100.00000	93.54297			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	34.60502		100.00000	34.51932			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.73284		100.00000	19.68398			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	18.43723		100.00000	18.39256			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	18.53735		100.00000	18.49245			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.78855		100.00000	17.74546			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.35000	104.59774		8.35000	104.57424			28,390,000,000.00	3,400,000	581,700,000.00
MBSA02	On 15/04/2019	Spot Bond		8.37000	104.06074		8.37000	104.03731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64507			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.98188			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.99987			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.14464			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.15087			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.57000		103.96129		7.57000	103.94007			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.34000		103.52964		8.34000	103.50627			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.10000		104.84230		9.10000	104.81652			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.40819			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.42239			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.14500		104.84910		9.14500	104.82277			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.38500		103.51492		7.38500	103.49419			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95632			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.49500		101.65826		8.49500	101.63503			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.53599			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.97500		110.84713		8.97500	108.31140			0.00	0	440,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.96599			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.81604		100.00000	22.75955			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12205			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.19500		101.62561		8.19500	101.60318			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.33500		101.00605		7.33500	100.95692			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.18500		104.31817		8.18500	104.29544			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.04096		100.89771	7.02376			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.13271		100.61875	7.11534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19981			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.29635			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.40869			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.68277		100.00000	0.68111			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.68277		100.00000	0.68111			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.55500	99.57527		8.55500	99.55223			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.25908		7.59000	102.23838			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.66500	102.27028		8.66500	102.24633			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.42500	107.51167		8.42500	107.48716			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04364			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.89000	108.29009		8.89000	108.26408			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.12502			0.00	0	14,300,000.00
NBK14A		On 26/06/2021	Spot Bond	8.78500	102.91939		8.78500	102.80044			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04725			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.19245			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67587			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.97730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24947			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27417			0.00	0	300,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.28068			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19571			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.20500	105.62200		7.20500	105.60135			24,497,000,000.00	3,400,000	791,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51536			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.17000	116.19734		8.17000	116.17164			88,236,000,000.00	10,800,000	1,525,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.27500	38.38754		10.27500	38.37725			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.13500	102.90881		7.13500	102.88907			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.93851			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.89841			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.51000	104.94563		7.51000	104.92426			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40072			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20920			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62612			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02785			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93763			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91500			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.04980			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84890			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	101.63818			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.60602			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.42691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23396			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.22793			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44081			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.41812			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.79220			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40418			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39279			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39250			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.45568			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.45268			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.44500		109.60092		9.44500	110.56835			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.44988			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.48000		108.31545		9.48000	109.47263			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.45268			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40680			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.44619			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.45715			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.46273			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.92500		105.09648		7.92500	105.07393			1,188,750,000,000.00	150,000,000	75,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.86961			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.62290			0.00	0	290,000,000.00
NED15	On 08/04/2024	Spot Bond	9.55000		107.53081		9.55000	108.30964			0.00	0	300,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.93151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	99.95139			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.10748			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.68000		119.13468		9.68000	119.10357			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	104.92580			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.33310			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.65875		2.23000	168.63870			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000		96.24982		2.59000	138.87166			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.19500		109.44461		8.19500	109.42073			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.61048			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.82500		108.03118		8.82500	108.25762			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98845			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.03410			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.93516			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.96851			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.94853			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.02500		108.02726		9.02500	110.05774			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.96857			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.98849			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.97518			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22500		108.02358		9.22500	108.24364			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.01521			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.00181			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.00848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.25446			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17342			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.02845			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.03000	115.28927		8.03000	115.26434			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82500	121.48664		8.82500	121.45766			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.70458		2.12500	172.68452			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.54000	122.06888		9.54000	122.03764			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.16443			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	101.94018			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46888			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73272			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.95848			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.08429			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.34082			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.78549		100.00000	17.74242			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.35538		100.00000	66.67046			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.22500	103.16455		7.22500	103.14443			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.04583			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.34500	100.60928		9.34500	100.81014			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.09454		100.00000	25.03375			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.19268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.54311			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78594			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.69900		10.00000	105.67100			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67252			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.81786			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44616			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.42072			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.71557			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.07500		103.96207		9.07500	103.99560			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51181			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55385			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.57276			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.61479			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.79549			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.83751			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64320			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.52000		44.60326		7.52000	44.59421			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.23500		109.13768		6.23500	109.11917		507,217,250,000,000.00	81,350,000,000	37,326,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.30000		95.93817		6.30000	95.92173			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.40000		115.52024		6.40000	115.50013		1,309,086,985,600,000.00	04,544,841,500	30,930,218,300.00	
R159P	On 15/09/2016	Spot Bond	6.23000		90.27028		6.23000	90.25498			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.63000		122.87978		7.70000	122.23429		9,072,469,609,042,000.00	89,052,373,400	71,302,625,200.00	
R187P	On 21/12/2026	Spot Bond	7.44000		41.81233		7.44000	41.80394			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.36000		39.25669		7.36000	39.24890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197		On 07/12/2023	Spot Bond	1.72000	284.76108		1.72000	284.73117			350,407,344,000.00	203,725,200	23,812,800,000.00
R202		On 07/12/2033	Spot Bond	1.69000	235.80957		1.69000	235.78497			13,014,449,006,000.00	7,700,857,400	73,283,281,500.00
R2023		On 28/02/2023	Spot Bond	7.38000	105.10841		7.49000	104.41707			701,822,426,724,000.00	95,097,889,800	40,982,534,000.00
R203		On 15/09/2017	Spot Bond	6.56000	106.79618		6.63500	106.59152			1,968,510,587,104,000.00	00,077,833,400	71,699,814,000.00
R2030		On 31/01/2030	Spot Bond	8.11000	102.65531		8.11000	102.63313			639,850,979,950,000.00	78,896,545,000	62,284,740,700.00
R2032		On 31/03/2032	Spot Bond	8.26500	102.22294		8.26500	102.20019			1,304,886,600,546,000.00	57,881,016,400	16,995,013,700.00
R2037		On 31/01/2037	Spot Bond	8.35000	105.32708		8.35000	105.30368			1,500,686,736,875,000.00	79,722,962,500	31,049,485,700.00
R204		On 21/12/2018	Spot Bond	6.84000	104.44315		6.92000	104.14547			1,591,214,962,176,000.00	32,633,766,400	95,064,680,600.00
R2044		On 31/01/2044	Spot Bond	8.47500	106.89269		8.47500	106.86859			69,745,012,500,000.00	8,229,500,000	34,706,500,000.00
R2048		On 28/02/2048	Spot Bond	8.44000	106.68140		8.44000	106.65704			379,360,810,252,000.00	44,947,963,300	71,629,279,000.00
R207		On 15/01/2020	Spot Bond	7.04500	100.81354		7.14500	100.37757			1,494,666,630,764,000.00	12,159,919,200	31,472,980,600.00
R208		On 31/03/2021	Spot Bond	7.17000	99.85663		7.27500	99.32615			3,014,699,662,680,000.00	20,460,204,000	43,162,582,700.00
R209		On 31/03/2036	Spot Bond	8.21500	82.20411		8.27500	81.68027			1,189,279,245,809,000.00	44,769,232,600	75,886,854,500.00
R210		On 31/03/2028	Spot Bond	1.65500	176.43577		1.65500	176.41753			1,200,731,628,000.00	725,517,600	43,252,300,000.00
R211		On 31/01/2017	Spot Bond	1.23000	132.13249		1.20000	132.19890			2,081,348,682,000.00	1,692,153,400	21,978,000,000.00
R212		On 31/01/2022	Spot Bond	1.66000	137.91554		1.72000	137.37651			475,032,048,436,000.00	86,163,884,600	69,021,400,000.00
R213		On 28/02/2031	Spot Bond	8.09000	92.87380		8.15000	92.35726			1,249,795,786,618,000.00	54,486,500,200	38,709,953,000.00
R214		On 28/02/2041	Spot Bond	8.36000	82.78076		8.36000	82.76203			3,236,260,219,104,000.00	87,112,466,400	89,228,887,300.00
R227C		On 15/03/2015	Spot Bond	6.46000	98.93191		6.46000	98.91460			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.30000	95.93817		6.30000	95.92173			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.22000	93.09275		6.22000	93.07700			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.23000	90.27028		6.23000	90.25498			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.37000	97.30004		6.37000	97.28352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.24000		94.40617		6.24000	94.39024			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.22000		91.57533		6.22000	91.55992			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.28000		88.71322		6.28000	88.69815			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.61000		85.34496		6.61000	85.32971			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.66000		82.49721		6.66000	82.48236			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.92500		79.13842		6.92500	79.12362			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.90500		76.54819		6.90500	76.53392			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.88500		74.05706		6.88500	74.04329			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.87500		71.62667		6.87500	71.61337			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.10500		68.41470		7.10500	68.40158			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.08500		66.14345		7.08500	66.13080			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.19500		63.44526		7.19500	63.43294			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.16500		61.36523		7.16500	61.35336			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.13500		59.37060		7.13500	59.35917			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.10500		57.45747		7.10500	57.44645			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.06500		55.66746		7.06500	55.65684			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.02500		53.95409		7.02500	53.94385			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.64000		49.28537		7.64000	49.27522			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.60000		47.65405		7.60000	47.64429			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.56000		46.09453		7.56000	46.08513			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.52000		44.60326		7.52000	44.59421			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.48000		43.17691		7.48000	43.16820			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.44000		41.81233		7.44000	41.80394			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.40000		40.50654		7.40000	40.49845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.36000	39.25669		7.36000	39.24890			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95364			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76423			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.35934			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.20608			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.78432			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	23.41608		100.00000	23.35935			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	10.45473		100.00000	10.42940			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	22.89083		100.00000	22.83414			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	64.49733		100.00000	64.34108			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	29.75768		100.00000	29.68232			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.00032		100.00000	15.95905			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.34451		100.00000	8.33282			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	12.84919		100.00000	12.81606			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	10.98686		100.00000	10.95853			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.17261		100.00000	9.14895			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41592			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67397			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76586			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.97100			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.02089			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35139			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.92160			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.92225			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36348			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.93660			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.45463			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70738			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72950			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.93082			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.75171			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.59745			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.84235			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	83.90053			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.68488			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.30264			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.01090			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.42794			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.38853			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.46237			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.60843		12.35000	107.57339			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.21656		100.00000	15.17970			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.80545			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14392			0.00	0	0.00
RP03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.92399	100.00000	3.91427				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		21.28583	100.00000	21.23312				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.21022	100.00000	39.11523				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.36674	100.00000	13.35035				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.78318	100.00000	32.70376				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.41268				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.85029				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.57500		108.93273	8.57500	108.90761				39,445,000,000.00	4,600,000	832,300,000.00
RW23	On 10/12/2023	Spot Bond	8.74000		105.57066	8.74000	105.54586				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38000		90.13321	9.38000	107.55644				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.42223				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.60000		106.96818	7.60000	106.94615				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.69900	10.00000	105.67100				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.88765				0.00	7,000,000,000	8,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.68500		103.56219	8.68500	103.53800				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.73023				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.87185				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	103.36909				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.85428				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.82175				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	101.07626				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88500		102.28742	6.88500	102.26859				46,818,000,000.00	6,800,000	3,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.42000		102.11501	8.42000	102.09188				37,048,000,000.00	4,400,000	2,372,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.69500	108.16000		7.69500	108.13744			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.98426		7.96000	107.96097			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.48500	108.29965		7.48500	108.27766			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.03500	103.22393		8.03500	103.20147			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.63000	108.20319		7.63000	108.18081			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.76000	108.11685		7.76000	108.09411			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56913			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15050			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.68500	105.65913		7.68500	105.63712			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.10333			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43450			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.28777			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.74500	107.53159		8.74500	107.50631			0.00	0	30,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.60000	104.68059		9.60000	104.65348			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.27649			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.17615			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.22234			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.33360			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.50000	102.53213		8.50000	102.50856			248,200,000,000.00	29,200,000	764,600,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.84893		100.00000	17.80964			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.03000	110.73052		9.03000	110.70395			0.00	0	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.70689			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.54000	101.29281		8.54000	101.26953			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.61000	91.46806		9.61000	91.44435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60653			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.35000		103.99995		9.35000	103.97385			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.47062			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.48358			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.50000		106.95327		9.50000	106.92585			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.97500		99.47108		8.97500	99.44696			62,825,000,000.00	7,000,000	183,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.40000		105.73712		7.40000	105.71589			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		125.89952		2.33000	272.34766			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.84500		102.43828		1.84500	130.52429			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.25618		100.00000	18.20995			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	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.53494		100.00000	22.47914			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.18281		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.47000		114.94747		2.47000	128.92730			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.80862		6.50000	101.79073			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87979			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30199			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.69587			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.66500		100.53827		8.66500	100.51485			27,728,000,000.00	3,200,000	301,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47196			0.00	0	3,100,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23570			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.42977			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.96433		100.00000	23.90627			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65262			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	89.60508		100.00000	89.32152			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62246			0.00	0	1,000,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.00961		100.00000	33.92539			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	30.36470		100.00000	30.28950			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.63814		100.00000	30.56227			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.97500	106.22937		8.97500	106.10063			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.83964			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14688			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.65000	106.86853		7.65000	106.84673			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.52000	104.63733		8.52000	104.07961			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.03500	103.22393		8.03500	103.20147			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.06942			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.22477			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.54499			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.03120			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.05921			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33439			0.00	36,935,000	18,467,500.00
SSA01	On 28/06/2016	Spot Bond	7.73500	102.97898		7.73500	102.95751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.90799			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20079			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.92225			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.82500	98.78647		8.82500	98.76303			169,440,000,000.00	19,200,000	359,600,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93205			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32145			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.69079			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.88300	91.91192		8.88300	91.88998			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.37500	94.18306		8.37500	94.16184			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.40500	95.32016		8.40500	95.29884			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54463			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.81500	103.74688		7.81500	103.72492			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.48000	110.48756		2.48000	110.89505			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.87000	100.92989		7.87000	100.90848			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.06760		8.22500	101.04525			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.46000	107.99649		9.46000	107.96908			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81104			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.50000	82.16993		9.50000	82.14887			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.81768			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87575			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.91815			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.31634			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.90853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.35399			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.69522		0.00000	99.61857			0.00	2,400,000,000	1,200,000,000.00
SY1186	On 27/01/2015	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.44840			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.37791			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.25994			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.03326			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.01527			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84595			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88013			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.89547			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86286			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.74060			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.72364			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959		2,300,000,000,000,000.00	23,000,000,000	13,000,000,000.00	
SY1216	On 02/02/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959		740,000,000,000,000.00	7,400,000,000	7,400,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.69500	107.54977		6.69500	107.53031			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.31000	107.40578		8.31000	107.38175			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	41.69786		100.00000	41.59684			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.87553			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.33644			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.93257			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39403			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.41392			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97603			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45101			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.65000		105.48848		7.65000	105.46696			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.70537			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.75125			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.80662		7.83000	103.78496			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.68012			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.73749			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.88154			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.68012			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.73749			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.79254		7.16000	103.46127			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.84992			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.84074			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.06095			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.03114			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.93183			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.82877			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.67782			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.75125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.88397		8.73000	104.12295			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.67094			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73749			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.39000		97.87575		8.39000	103.30292			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.66656			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74702			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.85451			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.82927			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.82977			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.05637			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.04719			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.97688			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.77150			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.78066			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.74663			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.03820			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.07322			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.74500		101.83197		8.74500	104.79666			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.93025			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.97359			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.65500		101.87268		8.65500	101.62207			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.16414			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.02928			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.27587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.12811			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.72768			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.52779			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74932			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.69954		101.06155	7.12210			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	101.75440			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.85015			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.96920			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.94099			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.98129			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.71484			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73783			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.71484			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.73783			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.74932			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70105			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73783			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86426			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.86426			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86426			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04814			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.09410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03664			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.95571			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	103.01313			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.99016			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.36500	103.73132		7.36500	103.71083			44,190,000,000.00	6,000,000	633,000,000.00
TL20	On 22/02/2020	Spot Bond	9.09500	93.09877		9.09500	93.04601			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.69900		10.00000	105.67100			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.56500	105.74137		7.56500	105.71968			151,300,000,000.00	20,000,000	27,320,000,000.00
TN20	On 17/09/2020	Spot Bond	8.78500	110.93324		8.78500	110.90690			74,881,062,928,000.00	8,523,740,800	23,405,182,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.15013		100.00000	1.14734			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.19500	111.55096		9.19500	111.52327			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.38500	104.53914		9.38500	104.51309			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47000	97.26906		9.47000	97.24420			223,492,000,000.00	23,600,000	9,021,800,000.00
TN30	On 09/10/2030	Spot Bond	9.81000	108.21315		9.81000	108.18469			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.27000	107.12038		10.27000	107.09091			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.65066			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.02626			0.00	0	11,482,900.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.15473			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.18375			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.18672			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.32984			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.62657			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.18526			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.69900	10.00000	105.67100				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.13908				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.14191				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00011				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862	10.00000	100.32176				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993	9.75000	100.31374				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136	100.00000	10.31470				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.54839				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.58203				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.60070				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.60442				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.70865				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.93767				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.76090	100.00000	12.72998				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.83481				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.54000				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.12233				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.03057				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.79050				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.54196				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.29623				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	97.56198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.29773			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.68582			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.48924			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.19786			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.89073			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.61531			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.52936			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.41389			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.55426			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.10946			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.73557			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.92523		100.00000	13.89149			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	98.38275		100.00000	101.28652			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.57192			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.27884			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.93183			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.85410			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.73612			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.69829			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.84598			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82836			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC078	On 19/03/2015	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.86659				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.91156				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.87579				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.83216				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.67500		113.38502	8.67500	113.35843				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.26416				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.96817				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.28137				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.32244				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.32423				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.28687				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.29448				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021	100.00000	0.00021				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.79000		108.89496	6.79000	108.87488				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.69000		241.39090	1.69000	241.36585				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.55500		102.02642	6.55500	102.00853				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.13500		105.13470	7.13500	105.11433				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.47500		106.72854	7.47500	106.70690				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.77000		106.44739	7.77000	106.42498				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.81500	106.98777		7.81500	106.96511			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.18500	97.23200		6.18500	97.21599			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11500	95.50393		6.11500	95.48813			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.18500	97.21599		6.18500	97.19997			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.86500	72.76667		6.86500	72.75310			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	58.75879		100.00000	58.64732			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	31.10177		100.00000	31.04276			0.00	0	0.00
Total for j-Bonds :										39,320,637,096,796,500.00	16,926,704,000	135 972 349 700.00
Grand Total:										39,320,641,641,035,000.00	16,926,801,703	135 976 183 130.00