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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 10/12/2014	Any day expiry		11.41810	11.41810		11.52980	11.52980		14.19	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.41810	11.41810		11.52990	11.52990		14.18	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.41810	11.41810		11.53140	11.53140		14.17	523,828,173.70	45,877	322,201.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.35	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.47	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.58	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	30.49	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.00010	0.00000	0.00000	0.00000	0.000	31.59	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,318.10110	1.31810	1,431.40000	1.43140	1,318.101	32.50	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.00110	0.00000	0.00000	0.00000	0.001	32.50	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,118.12480	1.11812	1,231.40340	1.23140	1,118.125	33.11	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.03170	0.00003	0.00740	0.00001	0.032	32.51	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.03380	0.00003	0.00890	0.00001	0.034	32.36	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	0.03600	0.00004	0.01070	0.00001	0.036	32.21	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	0.04080	0.00004	0.01530	0.00002	0.041	31.91	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	0.04630	0.00005	0.02160	0.00002	0.046	31.61	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	0.05970	0.00006	0.02740	0.00003	0.060	31.00	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	0.06370	0.00006	0.02910	0.00003	0.064	30.85	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	0.08260	0.00008		0.03710	0.00004	0.083	30.25	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	0.08820	0.00009		0.03940	0.00004	0.088	30.10	0.00	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	0.10060	0.00010		0.04460	0.00004	0.101	29.79	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	0.12280	0.00012		0.05370	0.00005	0.123	29.34	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	0.17190	0.00017		0.07360	0.00007	0.172	28.59	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	0.21100	0.00021		0.08920	0.00009	0.211	28.13	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	0.34280	0.00034		0.14100	0.00014	0.343	27.08	0.00	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	688.52340	0.68852	801.57220	0.80157	688.523	26.63	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	678.55450	0.67855	791.58420	0.79158	678.554	26.47	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	638.70480	0.63870	751.64160	0.75164	638.705	25.87	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	618.79850	0.61880	731.67710	0.73168	618.798	25.57	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	0.75090	0.00075		0.29690	0.00030	0.751	25.42	0.00	0	6,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	0.80740	0.00081		0.31820	0.00032	0.807	25.27	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	559.16830	0.55917	671.82090	0.67182	559.168	24.62	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	519.46620	0.51947	631.95900	0.63196	519.466	23.85	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	1.65060	0.00165		0.69350	0.00069	1.651	23.27	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	1.75960	0.00176		0.74560	0.00075	1.760	23.07	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	1.87660	0.00188		0.80180	0.00080	1.877	22.88	0.00	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	460.10220	0.46010	572.26560	0.57227	460.102	22.69	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	420.70680	0.42071	532.57900	0.53258	420.707	21.91	0.00	0	30,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	2.60680	0.00261		1.17900	0.00118	2.607	21.91	0.00	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	381.51860	0.38152	493.00930	0.49301	381.519	21.14	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	362.02540	0.36203	473.28140	0.47328	362.025	20.75	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	332.94600	0.33295	443.78020	0.44378	332.946	20.17	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	5.20310	0.00520		2.57480	0.00257	5.203	19.98	0.00	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	294.55620	0.29456	404.66020	0.40466	294.556	19.40	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	275.57030	0.27557	385.21670	0.38522	275.570	19.01	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	228.92760	0.22893	337.06030	0.33706	228.928	18.04	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	10.82760	0.01083		5.66030	0.00566	10.828	18.04	0.00	0	250.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	183.91500	0.18392	289.78590	0.28979	183.915	17.07	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	175.17180	0.17517	280.46930	0.28047	175.172	16.88	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	133.17160	0.13317	234.78560	0.23479	133.172	15.91	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	109.68270	0.10968	208.26450	0.20826	109.683	15.33	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	74.34510	0.07435	166.03250	0.16603	74.345	14.36	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	67.96000	0.06796	157.94130	0.15794	67.960	14.17	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	114.93950	0.11494	54.37860	0.05438	114.940	15.94	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	14.76410	0.01476	37.45800	0.03746	14.764	17.89	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	12.78600	0.01279	32.38810	0.03239	12.786	18.25	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	11.90470	0.01190	30.09910	0.03010	11.905	18.43	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	5.57540	0.00558	13.23590	0.01324	5.575	20.38	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	4.57860	0.00458	10.56040	0.01056	4.579	20.91	0.00	0	4,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	2.77120	0.00277	5.80580	0.00581	2.771	22.33	0.00	0	38,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.90	Call	2.18400	0.00218	4.32330	0.00432	2.184	23.04	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.94	Call	1.73630	0.00174	3.23230	0.00323	1.736	23.75	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.95	Call	1.64090	0.00164	3.00770	0.00301	1.641	23.92	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	1.18960	0.00119	2.10850	0.00211	1.190	24.64	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	583.08960	0.58309	470.70850	0.47071	583.090	24.64	0.00	0	397.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	1.11670	0.00112	1.96590	0.00197	1.117	24.79	0.00	0	500.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.64310	0.00064	1.06390	0.00106	0.643	26.08	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.22240	0.00022	0.27380	0.00027	0.222	28.81	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.21120	0.00021	0.25480	0.00025	0.211	28.96	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.02780	0.00003	0.01180	0.00001	0.028	41.04	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.02580	0.00003	0.01110	0.00001	0.026	42.17	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.02120	0.00002	0.00960	0.00001	0.021	45.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.02080	0.00002	0.00950	0.00001	0.021	45.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.39920	0.00040	0.18600	0.00019	0.399	95.69	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.42270	11.42270	11.53590	11.53590		12.90	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	1.10390	0.00110	0.45250	0.00045	1.104	19.28	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	312.87730	0.31288	421.15120	0.42115	312.877	15.94	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	12.49570	0.01250	6.52230	0.00652	12.496	15.61	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	2.70060	0.00270	3.94970	0.00395	2.701	19.25	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.02210	0.00002	0.00610	0.00001	0.022	40.56	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.42890	11.42890	11.54260	11.54260		12.93	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	23.15410	0.02315	13.10940	0.01311	23.154	14.55	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	164.78370	0.16478	256.00720	0.25601	164.784	13.47	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	55.88370	0.05588	33.40720	0.03341	55.884	13.47	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.43750	11.43750	11.55140	11.55140		12.66	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.46560	11.46560	11.57970	11.57970		12.12	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	444.98590	0.44499	550.75180	0.55075	444.986	11.50	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	71.96140	0.07196	44.99600	0.04500	71.961	11.87	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	184.54390	0.18454	258.07460	0.25807	184.544	12.05	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	118.94390	0.11894	78.37460	0.07837	118.944	12.05	0.00	0	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.51110	11.51110	11.62550	11.62550		12.48	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	17.72700	0.01773	13.58280	0.01358	17.727	12.16	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	67.59200	0.06759	48.64860	0.04865	67.592	11.83	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	241.94410	0.24194	310.96810	0.31097	241.944	12.39	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.52160	0.00152	1.72970	0.00173	1.522	22.28	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.51490	11.51490	11.62940	11.62940		12.52	0.00	0	0.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	178.49470	0.17849	226.83480	0.22683	178.495	13.04	2,590,583.22	11,442	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.56440	11.56440	11.67960	11.67960		12.70	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	29.39130	0.02939	22.95130	0.02295	29.391	11.67	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	94.83820	0.09484	70.73680	0.07074	94.838	11.90	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	258.00150	0.25800	311.60640	0.31161	258.002	12.90	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	3.49740	0.00350	13.85430	0.01385	3.497	20.52	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.56640	11.56640	11.68150	11.68150		12.70	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.56830	11.56830	11.68350	11.68350		12.71	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.60120	11.60120	11.71690	11.71690		12.85	623,436,886.80	53,739	787,373.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	6.00670	0.00601	6.15680	0.00616	6.007	13.32	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	8.64680	0.00865	9.39130	0.00939	8.647	12.26	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	13.65150	0.01365	13.66850	0.01367	13.652	11.62	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	26.88560	0.02689	23.49960	0.02350	26.886	11.58	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	31.74260	0.03174	27.24230	0.02724	31.743	11.57	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	36.12400	0.03612	30.59710	0.03060	36.124	11.56	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	37.29230	0.03729	31.48810	0.03149	37.292	11.56	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	50.73400	0.05073	41.69460	0.04169	50.734	11.53	152,202.00	3,000	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	668.94710	0.66895	771.45910	0.77146	668.947	11.51	0.00	0	25,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	493.10850	0.49311	576.19180	0.57619	493.108	12.07	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	161.04690	0.16105	124.82240	0.12482	161.047	12.18	241,570.35	1,500	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	404.89680	0.40490	476.88830	0.47689	404.897	12.41	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	212.92050	0.21292	167.68870	0.16769	212.920	12.45	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	232.05190	0.23205	183.75740	0.18376	232.052	12.54	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	334.20110	0.33420	395.47050	0.39547	334.201	12.72	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	329.56850	0.32957	390.07300	0.39007	329.568	12.74	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	307.20150	0.30720	363.90950	0.36391	307.202	12.85	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	223.34040	0.22334	260.14480	0.26014	223.340	13.81	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	185.39140	0.18539	214.86230	0.21486	185.391	14.39	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	584.19140	0.58419	497.96230	0.49796	584.191	14.39	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	104.65910	0.10466	118.11450	0.11811	104.659	16.35	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	96.28490	0.09628	108.20330	0.10820	96.285	16.67	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	93.37440	0.09337	104.76360	0.10476	93.374	16.79	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	75.49900	0.07550	84.26570	0.08427	75.499	17.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	59.92710	0.05993	66.72820	0.06673	59.927	18.38	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	24.77430	0.02477	27.71030	0.02771	24.774	22.55	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry	11.62310		11.62310	11.62310	11.73890	11.73890		12.89	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	43.55420	0.04355	37.12080	0.03712	43.554	11.67	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	84.81820	0.08482	67.88910	0.06789	84.818	11.67	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	116.21090	0.11621	90.22460	0.09022	116.211	11.91	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	332.31990	0.33232	388.79490	0.38879	332.320	12.92	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	261.76650	0.26177	302.02740	0.30203	261.767	13.66	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	28.26180	0.02826	32.26490	0.03226	28.262	25.50	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry	11.63300		11.63300	11.63300	11.74890	11.74890		13.01	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	134.27900	0.13428	104.89460	0.10489	134.279	11.95	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	169.18030	0.16918	191.58390	0.19158	169.180	15.17	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry	11.68660		11.68660	11.68660	11.80290	11.80290		13.10	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	57.19860	0.05720	50.27110	0.05027	57.199	11.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	129.03200	0.12903	105.81780	0.10582	129.032	11.71	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	275.65400	0.27565	310.46240	0.31046	275.654	14.14	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	49.93750	0.04994	52.98420	0.05298	49.938	26.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	11.74420		11.74420	11.74420	11.86090	11.86090		13.15	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	67.23010	0.06723	60.67480	0.06067	67.230	11.69	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	90.73100	0.09073	80.12150	0.08012	90.731	11.63	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	137.36980	0.13737	118.58080	0.11858	137.370	11.56	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	364.33630	0.36434	406.38030	0.40638	364.336	13.65	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	279.79670	0.27980	308.97090	0.30897	279.797	14.68	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	63.40650	0.06341	71.00140	0.07100	63.406	26.26	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.77600		11.77600	11.77600	11.89300	11.89300		13.10	368,376,832.00	31,282	49,056.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	62.59240	0.06259	57.65730	0.05766	62.592	11.73	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	65.31500	0.06532	60.00680	0.06001	65.315	11.72	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	72.53600	0.07254	66.23250	0.06623	72.536	11.70	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	103.93280	0.10393	93.17910	0.09318	103.933	11.61	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	107.98920	0.10799	96.65070	0.09665	107.989	11.60	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	130.12170	0.13012	115.59890	0.11560	130.122	11.55	260,243.40	2,000	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	197.87560	0.19788	162.19820	0.16220	197.876	11.92	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	240.64770	0.24065	199.11120	0.19911	240.648	12.19	240,647.70	1,000	8,300.00

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 12/06/2015	Foreign Exchange Future	11.45	Put	263.73510	0.26374	219.24230	0.21924	263.735	12.32	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	287.93410	0.28793	240.47760	0.24048	287.934	12.45	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	515.55740	0.51556	579.19790	0.57920	515.557	12.71	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	238.04280	0.23804	258.77250	0.25877	238.043	15.70	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	226.46090	0.22646	245.57520	0.24558	226.461	15.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	176.49790	0.17650	189.12550	0.18913	176.498	17.08	882,489.50	5,000	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	152.89730	0.15290	163.30700	0.16331	152.897	17.71	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	132.03750	0.13204	140.02350	0.14002	132.038	18.40	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.80450	11.80450	11.92190	11.92190		13.23	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	76.81970	0.07682	70.53390	0.07053	76.820	11.70	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	148.80470	0.14880	131.45890	0.13146	148.805	11.61	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	280.28550	0.28029	305.81340	0.30581	280.285	15.31	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	66.64000	0.06664	72.31860	0.07232	66.640	25.78	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.87150	11.87150	11.99020	11.99020		13.30	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	83.99440	0.08399	78.07870	0.07808	83.994	11.63	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	158.99410	0.15899	143.81830	0.14382	158.994	11.65	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	287.96020	0.28796	313.26760	0.31327	287.960	15.85	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	76.91070	0.07691	88.39930	0.08840	76.911	25.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.93050	11.93050	12.05020	12.05020		13.49	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	87.85250	0.08785	85.32020	0.08532	87.853	11.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	166.70790	0.16671	151.75340	0.15175	166.708	11.68	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	289.01210	0.28901	313.52500	0.31352	289.012	16.39	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.81480	0.08181	91.92640	0.09193	81.815	25.12	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.96720	11.96720	12.08760	12.08760		13.43	0.00	0	5,174.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	62.13840	0.06214	62.58760	0.06259	62.138	11.74	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,433.08300	1.43308	1,554.06150	1.55406	1,433.083	11.67	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	126.45660	0.12646	117.88390	0.11788	126.457	11.54	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,098.22210	1.09822	1,209.51960	1.20952	1,098.222	11.55	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	131.02210	0.13102	121.91960	0.12192	131.022	11.55	0.00	0	24,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	210.67990	0.21068	192.27190	0.19227	210.680	11.70	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	550.66540	0.55067	606.49430	0.60649	550.665	13.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	407.40170	0.40740	445.51790	0.44552	407.402	14.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	301.73070	0.30173	327.40970	0.32741	301.731	16.52	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	195.04510	0.19505	210.10740	0.21011	195.045	18.88	1,534,809.89	7,869	75,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	167.43360	0.16743	171.86400	0.17186	167.434	20.74	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.99620	11.99620	12.11680	12.11680		13.53	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	90.88670	0.09089	91.98620	0.09199	90.887	11.37	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	171.12330	0.17112	158.46590	0.15847	171.123	11.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	291.49710	0.29150	316.89330	0.31689	291.497	16.99	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	89.44980	0.08945	104.22740	0.10423	89.450	24.84	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.05840	12.05840	12.17940	12.17940		13.58	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	95.15680	0.09516	98.06550	0.09807	95.157	11.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	173.83670	0.17384	163.65140	0.16365	173.837	11.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	294.43210	0.29443	320.95490	0.32095	294.432	17.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	102.22270	0.10222	116.81430	0.11681	102.223	24.65	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.11640	12.11640	12.23780	12.23780		13.62	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	97.90980	0.09791	104.17430	0.10417	97.910	11.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	174.69650	0.17470	165.74670	0.16575	174.697	11.47	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	297.05250	0.29705	324.46320	0.32446	297.053	18.05	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	101.09910	0.10110	117.59540	0.11760	101.099	24.69	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.14960	12.14960	12.27120	12.27120		13.70	90,295,827.20	7,432	35,582.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,323.25480	1.32325	1,449.01700	1.44902	1,323.255	11.19	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	123.65480	0.12365	127.81700	0.12782	123.655	11.19	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,285.03130	1.28503	1,406.81500	1.40681	1,285.031	11.25	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,139.47860	1.13948	1,252.29170	1.25229	1,139.479	11.49	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	426.55660	0.42656	466.45280	0.46645	426.557	16.17	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	409.29640	0.40930	447.32010	0.44732	409.296	16.42	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	371.57620	0.37158	406.35730	0.40636	371.576	17.00	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.17090	12.17090	12.29210	12.29210		13.71	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	102.46480	0.10246	108.38010	0.10838	102.465	11.34	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	177.32960	0.17733	170.03620	0.17004	177.330	11.47	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	298.08380	0.29808	323.72270	0.32372	298.084	18.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	95.43110	0.09543	112.60270	0.11260	95.431	24.41	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.34980	12.34980	12.46720	12.46720		14.22	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.41810	11.41810	11.53140	11.53140		14.17	479,560.20	42	1,567.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.60120	11.60120	11.71690	11.71690		12.85	510,452.80	44	1,009.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	47,441.58670	0.47442	55,534.91570	0.55535	47,441.587	12.14	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.77600	11.77600	11.89300	11.89300		13.10	0.00	0	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.96720	11.96720	12.08760	12.08760		13.43	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.14960	12.14960	12.27120	12.27120		13.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.88220	17.88220	18.01520	18.01520		13.56	154,859,852.00	8,660	40,788.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	2.68040	0.00268	1.62660	0.00163	2.680	17.13	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	5.60640	0.00561	3.18260	0.00318	5.606	16.48	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	621.09170	0.62109	493.56830	0.49357	621.092	19.43	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.14540	0.00015	0.31030	0.00031	0.145	25.65	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.08050	0.00008	0.14670	0.00015	0.081	26.92	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.00860	18.00860	18.14310	18.14310		11.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	428.29380	0.42829	347.94840	0.34795	428.294	12.27	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	628.90880	0.62891	532.56810	0.53257	628.909	12.75	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	731.84580	0.73185	629.37680	0.62938	731.846	12.97	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	3.68010	0.00368	4.28790	0.00429	3.680	18.62	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.16030	0.00216	2.30430	0.00230	2.160	20.52	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.16570	0.00217	2.26550	0.00227	2.166	20.61	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.15680	18.15680	18.29260	18.29260		12.33	45,464,627.20	2,504	28,938.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	50.04510	0.05005	45.28950	0.04529	50.045	12.29	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	75.99380	0.07599	67.61610	0.06762	75.994	11.80	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	214.53420	0.21453	247.74290	0.24774	214.534	13.97	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	169.64940	0.16965	198.07290	0.19807	169.649	14.37	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	117.43810	0.11744	138.11580	0.13812	117.438	14.97	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.41740	18.41740	18.55420	18.55420		12.85	0.00	0	3,250.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.70570	18.70570	18.84710	18.84710		12.68	0.00	0	695.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.98540	18.98540	19.12780	19.12780		13.54	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09581	0.09581	0.09533	0.09533		20.16	1,222,701.70	12,762	3,283.00

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	0.09747	0.09747		0.09699	0.09699		14.22	0.00	0	550.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.09905	0.09905		0.09856	0.09856		14.32	1,483,853.07	14,981	15,006.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10083	0.10083		0.10035	0.10035		16.01	0.00	0	0.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.15200	14.15200		14.15850	14.15850		13.03	13,217,968.00	934	53,496.00
€ / R	On 12/12/2014	13.74	Put	2.62090	0.00262		2.58800	0.00259	2.621	17.41	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	20.25210	0.02025		21.83950	0.02184	20.252	14.74	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	65.68580	0.06569		68.69660	0.06870	65.686	13.03	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	0.27270	0.00027		0.06610	0.00007	0.273	26.86	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	0.12430	0.00012		0.02620	0.00003	0.124	28.07	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	0.08050	0.00008		0.01580	0.00002	0.081	28.76	0.00	0	7,000.00
€ / R	On 23/02/2015		Any day expiry	14.34060	14.34060		14.34780	14.34780		12.02	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	285.69370	0.28569		294.79310	0.29479	285.694	12.20	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	355.09370	0.35509		356.99310	0.35699	355.094	12.20	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.38860	14.38860		14.39610	14.39610		12.04	1,798,575.00	125	49,565.00
€ / R	On 16/03/2015	13.40	Put	37.32290	0.03732		41.90330	0.04190	37.323	10.84	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	108.79920	0.10880		113.58400	0.11358	108.799	11.07	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	174.47940	0.17448		179.36080	0.17936	174.479	11.42	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	182.13240	0.18213		186.99140	0.18699	182.132	11.46	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	181.75700	0.18176		186.90440	0.18690	181.757	13.85	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	172.19170	0.17219		177.01080	0.17701	172.192	13.99	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	139.84430	0.13984		143.38220	0.14338	139.844	14.57	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	135.63720	0.13564		139.02580	0.13903	135.637	14.65	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	131.58080	0.13158		134.82400	0.13482	131.581	14.74	0.00	0	8,500.00
€ / R	On 16/03/2015	15.36	Call	125.14210	0.12514		128.15050	0.12815	125.142	14.89	0.00	0	32,000.00
€ / R	On 16/03/2015	15.50	Call	109.04750	0.10905		111.45290	0.11145	109.048	15.30	0.00	0	7,100.00
€ / R	On 01/06/2015		Any day expiry	14.58860	14.58860		14.59580	14.59580		12.50	0.00	0	0.00
€ / R	On 01/06/2015	14.41	Call	578.24980	0.57825		590.55130	0.59055	578.250	12.12	0.00	0	2,000.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.61740	14.61740		14.62490	14.62490		12.48	22,189,213.20	1,518	8,709.00
€ / R	On 12/06/2015	13.40	Put	76.75520	0.07676		83.30800	0.08331	76.755	11.14	0.00	0	7,300.00
€ / R	On 12/06/2015	15.35	Call	311.02150	0.31102		316.47340	0.31647	311.022	14.31	0.00	0	7,300.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.87480	14.87480		14.88520	14.88520		12.82	74,374.00	5	200.00
€ / R	On 11/12/2015		Foreign Exchange Future	15.12880	15.12880		15.14030	15.14030		13.03	0.00	0	0.00
€ / R	On 11/12/2015	13.90	Put	199.81010	0.19981		222.00380	0.22200	199.810	10.92	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	456.32320	0.45632		473.34200	0.47334	456.323	15.76	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	542.14600	542.14600		544.82400	544.82400			0.00	0	0.00
AL12	On 07/05/2015		Index Future	550.80900	550.80900		553.53700	553.53700			0.00	0	0.00
AL37	On 05/02/2015		Index Future	449.81000	449.81000		450.77200	450.77200			0.00	0	116.00
AL37	On 07/05/2015		Index Future	456.99800	456.99800		457.98100	457.98100			0.00	0	0.00
AL7T	On 05/02/2015		Index Future	534.07700	534.07700		535.72000	535.72000			0.00	0	3.00
AL7T	On 07/05/2015		Index Future	542.61100	542.61100		544.28800	544.28800			0.00	0	0.00
ALBI	On 05/02/2015		Index Future	487.97100	487.97100		489.71000	489.71000			0.00	0	654.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 07/05/2015	Index Future			495.76900		495.76900		497.54200	497.54200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			504.31300		504.31300		506.12200	506.12200			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.48960		9.48960		9.56510	9.56510		12.88	3,321,360.00	350	10,851.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	30.69460		0.03069		11.86680	0.01187	30.695	13.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	312.79390		0.31279		239.50000	0.23950	312.794	19.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.36780		0.00037		0.61120	0.00061	0.368	24.75	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.01050		0.00001		0.00990	0.00001	0.011	37.58	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.01040		0.00001		0.00960	0.00001	0.010	38.87	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.57690		9.57690		9.65370	9.65370		10.88	957,690.00	100	20,910.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.66480		9.66480		9.74190	9.74190		11.20	0.00	0	5,120.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.76570		9.76570		9.84500	9.84500		12.17	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.97980		9.97980		10.07600	10.07600		10.33	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.11820		10.11820		10.21590	10.21590		10.38	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.24910		10.24910		10.34720	10.34720		11.03	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			0.00130		0.00130		-0.06950	-0.06950			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,222.08760		1,222.08760		1,335.69310	1,335.69310			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,322.08760		1,322.08760		1,435.69310	1,435.69310			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			41.70430		41.70430		-45.26380	-45.26380			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,122.08880		1,122.08880		1,235.75790	1,235.75790			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			230.50680		230.50680		277.62060	277.62060			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			84.77810		84.77810		130.58000	130.58000			643,500.00	5,000	5,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.77190		11.77190		11.77770	11.77770		13.05	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.97500		11.97500		11.98010	11.98010		12.81	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.17060		12.17060		12.17500	12.17500		13.17	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.84480		1.84480		1.86680	1.86680		13.12	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85450		1.85450		1.87690	1.87690		11.83	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.86900		1.86900		1.89200	1.89200		11.95	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.26319		125.26319		125.27665	125.27665			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.76583		125.76583		125.78142	125.78142			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.33582		86.99471		9.27045	87.49832			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.41350		84.59738		9.34597	85.11017			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.47926		86.07256		9.40952	86.59535			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	485.54900		485.54900		487.04600	487.04600			0.00	0	422.00
GOVI	On 07/05/2015	GOVI	493.30800		493.30800		494.83500	494.83500			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	501.80900		501.80900		503.36800	503.36800			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.02615		119.02615		118.87629	118.87629			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.93824		120.93824		120.78788	120.78788			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	127.16886		127.16886		127.18389	127.18389			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	129.21191		129.21191		129.22906	129.22906			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	129.97682		129.97682		129.99192	129.99192			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	130.69570		130.69570		130.71320	130.71320			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	138.37489		138.37489		138.39102	138.39102			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.59779		140.59779		140.61642	140.61642			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.30100		226.30100		226.30700	226.30700			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.93500		229.93500		229.94500	229.94500			0.00	0	81.00
IGOV	On 06/08/2015	Index Future	233.91600		233.91600		233.92800	233.92800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	612.91700		612.91700		612.93800	612.93800			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	622.93000		622.93000		622.95400	622.95400			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.09000	93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.21000	93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.26000	93.74000		6.26000	93.74000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.32000	93.68000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.47000	93.53000		6.47000	93.53000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.63000	93.37000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.83000	93.17000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.95000	93.05000		6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.07000	92.93000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.18000	92.82000		7.14000	92.86000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12630	0.12630		0.12760	0.12760		14.28	0.00	0	9.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12570	0.12570		0.12700	0.12700			0.00	0	0.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06190	0.06190		0.06280	0.06280		24.44	0.00	0	25.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06090	0.06090		0.06180	0.06180		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05380	0.05380		0.05570	0.05570			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.23940	1.23940		1.22780	1.22780			3,718.20	3	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24030	1.24030		1.22870	1.22870			3,720.90	3	3.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24130	1.24130		1.22970	1.22970			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.85548	121.61629		7.81521	121.96550		7.58	53,511,167.60	440	45,397.00
R186	On 05/02/2015	8.00	Put	920.88000	0.92088		812.23000	0.81223	920.880	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	775.71000	0.77571		680.94000	0.68094	775.710	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	7.72000	0.00772		6.32000	0.00632	7.720	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.90505	123.56013		7.86311	123.91666		7.55	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.93821	120.41286		7.89457	120.77698		7.97	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.95104	122.63499		7.90576	123.00650		7.70	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	943.87000	0.94387		883.62000	0.88362	943.870	8.16	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015		Bond Future	288.52915	288.52915		288.56307	288.56307			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.16389	293.16389		293.20292	293.20292			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
R201			On 22/12/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R201/R206			On 22/12/2014	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R202			On 05/02/2015	Bond Future	237.70019	237.70019	237.72772	237.72772			0.00	0	50,884.00	
R202			On 07/05/2015	Bond Future	241.51856	241.51856	241.55050	241.55050			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	7.64456	104.10836	7.58874	104.44142		5.63	104,108,360.00	1,000	10,897.00	
R2023			On 07/05/2015	Bond Future	7.69327	101.84809	7.63479	102.18797		6.01	0.00	0	0.00	
R2023			On 06/08/2015	Bond Future	7.72242	103.62364	7.66113	103.97059		6.09	0.00	0	0.00	
R2023			On 06/08/2015	Bond Future	9.07	Put	198.67000	0.19867	174.34000	0.17434	198.670	6.47	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	6.80606	106.74047	6.75875	106.85363		1.82	0.00	0	14,661.00	
R203			On 05/02/2015	Bond Future	7.69	Call	2,087.79000	2.08779	2,200.41000	2.20041	2,087.790	2.01	0	55.00
R203			On 07/05/2015	Bond Future	6.84465	104.27989	6.79109	104.39637		1.86	0.00	0	0.00	
R203			On 06/08/2015	Bond Future	6.81964	106.09815	6.75846	106.21785		1.74	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	8.23153	98.24471	8.17608	98.71203			0.00	0	4,664.00	
R2030			On 07/05/2015	Bond Future	8.28474	99.81544	8.22740	100.29166			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	8.40376	101.61447	8.34838	102.10953			0.00	0	15.00	
R2032			On 07/05/2015	Bond Future	8.45756	99.08351	8.40036	99.58793			0.00	0	0.00	
R2032			On 06/08/2015	Bond Future	8.49855	100.81152	8.43952	101.32588			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	8.48080	100.42013	8.42034	101.02183			0.00	0	36,001.00	
R2037			On 07/05/2015	Bond Future	8.53302	102.02567	8.47071	102.63852			0.00	0	500.00	
R2037			On 06/08/2015	Bond Future	8.57467	99.54455	8.51048	100.16924			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	7.05858	104.23992	7.00690	104.41546		2.84	52,119,960.00	500	10,809.00	
R204			On 07/05/2015	Bond Future	7.10785	105.90608	7.05155	106.08590		2.87	0.00	0	0.00	
R204			On 06/08/2015	Bond Future	7.11902	103.71309	7.05749	103.89722		2.96	0.00	0	0.00	
R204			On 06/08/2015	Bond Future	8.41	Put	87.62000	0.08762	75.73000	0.07573	87.620	3.17	0	699.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R2044			On 05/02/2015	Bond Future	8.61555	101.66199	8.54492	102.42448			0.00	0	5,842.00	
R2044			On 07/05/2015	Bond Future	8.66747	103.28732	8.59478	104.06347			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/08/2015	Bond Future			8.70956		100.70299		8.63477	101.49393			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.59604		105.61174		8.52032	106.45635			0.00	0	43,126.00
R2048	On 07/05/2015	Bond Future			8.64348		102.86920		8.56564	103.72870			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.68070		104.66268		8.60072	105.53838			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			7.28465		100.37143		7.22300	100.62315		3.72	0.00	0	33,858.00
R207	On 07/05/2015	Bond Future			7.34034		101.97604		7.27437	102.23324		3.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,949.37000		1.94937	2,142.59000	2.14259	1,949.370	1,949.370	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.36665		100.10952		7.29590	100.37236		3.92	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,488.95000		1.48895	1,639.93000	1.63993	1,488.950	1,488.950	4.05	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.42861		99.15874		7.37769	99.40147		4.55	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.47893		97.34393		7.42503	97.59196		4.82	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.50506		99.04131		7.44798	99.29477		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	140.76000		0.14076	124.08000	0.12408	140.760	140.760	5.18	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.50126		97.46531		7.44092	97.72398		4.75	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	474.53000		0.47453	431.24000	0.43124	474.530	474.530	5.07	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			8.41891		81.01742		8.35848	81.51475		11.29	76,966,549.00	950	27,525.00
R209	On 07/05/2015	Bond Future			8.46580		79.16451		8.40363	79.67096		12.20	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.50137		80.54508		8.43747	81.06126		12.48	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	399.28000		0.39928	355.68000	0.35568	399.280	399.280	13.16	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.95632		177.95632		177.97736	177.97736			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.73967		178.73967		178.76373	178.76373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	132.28384		132.28384		132.30202	132.30202			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	134.40897		134.40897		134.42958	134.42958			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	137.63264		137.63264		137.64920	137.64920			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	139.84366		139.84366		139.86273	139.86273			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	8.28741		91.83077		8.23201	92.27970		9.63	918,307.70	10	21,796.00
R213	On 07/05/2015	Bond Future	8.33601		89.75403		8.27885	90.21142		10.38	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.37230		91.31873		8.31334	91.78515		10.58	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	8.49439		82.13045		8.43396	82.65594		11.90	10,430,567.15	127	9,409.00
R214	On 07/05/2015	Bond Future	8.53940		80.15186		8.47729	80.68696		12.89	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.57410		81.54921		8.51030	82.09463		13.19	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,155.41000		21,155.41000		21,263.04000	21,263.04000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,442.14000		21,442.14000		21,552.47000	21,552.47000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.04530		5.04530		5.07630	5.07630		7.95	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.03010		5.03010		5.05830	5.05830		6.83	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.01130		5.01130		5.03850	5.03850		7.76	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.79080		1.79080		1.80770	1.80770		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.74070		1.74070		1.75710	1.75710			0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.70440		1.70440		1.71830	1.71830			0.00	0	0.00
Total for Derivatives :											2,156,126,343.48	220,199	4 605 771.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34064			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.85500		102.01122		6.85500	101.99258			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.61613			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.16000		105.99155		8.16000	105.96814			9,792,000,000,000.00	1,200,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.18576			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		8.81000	104.74040		8.81000	104.71560			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	103.75300		10.00000	103.72600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.36583			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.44862			0.00	0	80,000,000.00
AB013	On 21/11/2018	Spot Bond		9.02500	98.09477		9.02500	98.07085			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.42411		100.00000	10.37827			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.64356		10.84000	100.61422			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.97500	102.00330		6.97500	101.98419			1,674,000,000,000.00	240,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39473			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.52000	104.82721		8.52000	104.80305			8,520,000,000,000.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.30000	125.92051		2.30000	272.21922			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.60349			0.00	7,950,000,000	2,000,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42773			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88426			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.87947			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.87614			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.26183			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.99510			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.69296			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	81.46820		100.00000	99.72603			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	173.17552		2.04000	173.16587			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.88070		2.76000	162.86852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000	176.34795		2.17000	176.33756			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.86511		1.82000	185.85585			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.74625	79.16485		7.74625	79.14867			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.74625	79.16485		7.74625	79.14867			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.77590			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30838			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.19174			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.96500	99.82856		6.96500	99.80954			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46388			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.14500	107.85501		7.14500	107.83410			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21691			0.00	1,200,000,000	300,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.64000		95.06793		2.64000	109.00359			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		102.90005		2.39000	162.09029			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.82680		2.29000	215.68881			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	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.16000		93.45007		9.16000	94.14254			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.76296			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	102.34500			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		105.97274		9.63000	105.95444			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.18500		109.20199		9.18500	109.17520			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.51500		92.86694		8.51500	92.84567			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.28000		108.47775		9.28000	108.45087			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99990			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.89533			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.87000		108.00922		7.87000	107.98619		24,869,200,000,000.00	3,160,000,000	1,580,000,000.00	
ABS11	On 09/04/2021	Spot Bond	8.52000		106.01492		8.52000	105.99062		8,520,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.01500		101.42108		7.01500	101.40210		27,498,800,000,000.00	3,920,000,000	1,960,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.57500		98.63253		8.57500	98.60979		12,691,000,000,000.00	1,480,000,000	740,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.38000		98.13466		9.38000	98.10982		27,389,600,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.44500		104.48394		7.44500	104.46283			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		217.89077		2.11000	276.05168			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000		128.20005		1.54000	131.05393			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		130.98131		2.12000	133.60465			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00456		100.00000	0.00454		2,850,000,000,000,000.00	28,500,000,000	28,500,000,000.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000		67.29233		100.00000	67.12932			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.30500		104.78614		11.30500	104.75432			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58493			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.73845		100.00000	6.72195			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.59905			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.79878			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		40.16432		100.00000	40.06595			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57081			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.84068		11.00000	66.82158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.70516	100.00000	25.64221				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	99.75329				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.72890				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.76418				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.75682				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.75358				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.10604				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.10604				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.12396				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.12396				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08810				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.02131				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.79956				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.82000	10.00000	104.79200				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.68547				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.76127				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	99.75367				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	99.75068				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	99.75659				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.77010				0.00	0	0.00

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	8.99000	103.82872	8.99000	103.80336			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.03050			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.68422			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	86.98167			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	177.83205			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	177.87471			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.76410			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.77677			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20073			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.77738			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.66210			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.56186			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.78478			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.82000	10.00000	104.79200			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.38794			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07570			0.00	25,000,000	25,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.76324			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88001			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.79175			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.79675			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.78705			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.76874			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.77903			0.00	0	0.00

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	99.79087			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78764			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.31390		10.23000	102.28571			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.78423			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78940			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	122.14546			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.10000	102.33910		9.10000	102.31422			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76955			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.41744		1.75000	117.55119			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92094			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.78716			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75848			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.75099			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76599			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09141			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18294			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43104			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76868			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80015			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.75249			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.77464			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.76196			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.75812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20210		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.42323		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.75732		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.75732		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.72700		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.75699		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74310		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68410		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.72700		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.08797		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.75234		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.73899		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	128.32238		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	129.23437		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.77198		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.77408		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.41500		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.76838		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.78045		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.75848		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.77168		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.77198		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.76678		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99265		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94070			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.91399			0.00	1,000,000,000	1,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.33498			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25825			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.28127			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	22.22853		100.00000	22.17468			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.94953		100.00000	13.90551			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.40126			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.08705			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19303			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33421			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.04718			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.65500	99.61387		7.65500	99.59331			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.34243			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.55846			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.47000	102.44991		8.47000	102.42644		48,956,600,000,000.00	5,780,000,000	2,890,000,000.00	
AIR02	On 30/04/2023	Spot Bond		9.28000	115.12723		9.28000	115.09854			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.13500	107.14419		7.13500	107.12344			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.90000	102.53315		8.90000	102.50849			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.86989		100.00000	12.84125			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.59500	103.58149		9.59500	103.55468			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.42732		2.64000	166.41533			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.12311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00723			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	67.59259		100.00000	67.46765			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64404			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.00502			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70964			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36149			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.82566			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	99.76599			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74856			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.04917			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	107.29500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.06750			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.81866			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54500	130.65328		2.54500	296.87751			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05020			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	104.81010			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.23142			0.00	0	0.00

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	97.95134			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	94.14061			0.00	0	0.00
ASN033		On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.14062			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76720			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.67945			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.55500	163.91492		2.55500	207.66572			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	24.99379		100.00000	24.83595			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	14.77577		100.00000	14.62675			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	14.85989		100.00000	14.71002			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	14.48137		100.00000	14.33532			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.98173			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.78698			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.78999			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54735			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.57000	105.83454		8.57000	105.81014			428,500,000,000.00	50,000,000	50,000,000.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.89243			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.15092			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.66629			0.00	1,000,000,000	1,000,000,000.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.36098			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.09000	102.31211		9.09000	102.28713			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.38500	105.54122		7.38500	105.52020			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	38.25959		100.00000	38.09134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.42211			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.47000		105.51729		8.47000	105.49325			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.94006		104.06160		10.94006	103.52572			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.97963		102.53522		10.97963	102.45921			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.00759		102.49863		11.00759	102.43605			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.15686			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.03519		102.56551		11.03519	102.39951			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.61421		102.75079		11.61421	102.73742			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.20594			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.20594			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.20601			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.19006		101.99560		11.19006	102.04354			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13248		103.30592		11.13248	102.49510			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97963		102.53522		10.97963	102.45921			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02003		102.99906		11.02003	102.66153			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18159		98.48786		10.18159	102.21875			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.09803			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.07841			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.07841			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.24989		102.65696		10.24989	102.38904			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.27500		101.78828		11.27500	101.75753			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.01991			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.20000		75.43832		11.20000	99.67556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.91173			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.80313		9.28000	101.81112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.04916			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.98500		72.08146		10.98500	102.20593			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.99064			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.03941			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.03941			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.96723			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.05848			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.05848			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.97114			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.99017			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.05858			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.50935			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.61736			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.94006		104.62358		13.94006	104.10292			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11702		103.45709		15.11702	103.43944			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.97008		103.26956		13.97008	103.08250			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.67216			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.67216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.67216			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.76931			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.33173			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.11404		100.00000	24.06829			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.31029		100.00000	22.25624			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.30488		100.00000	20.25569			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.53387		100.00000	12.50351			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.15405		100.00000	15.11734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.13072		100.00000	13.09891			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02456			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99680			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19719			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26803			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.55121		100.00000	8.53027		180,000,000,000,000.00	1,800,000,000	1,800,000,000.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.55121		100.00000	8.53027			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	104.83244		2.01000	182.12183			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.80000	100.34526		7.80000	161.36636			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.80000	101.66182		7.80000	161.65530			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.18500	100.68783		8.18500	100.66565			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		7.57000	100.18431		7.57000	100.16375			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95776			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05919			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07997			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14922			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21843			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41172			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.79059		100.00000	23.73295			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87877			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.89584			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90153			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96975			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06062			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92643			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92052			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91891			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.02000	103.69914		8.02000	103.67662			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91408			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90540			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.65425		100.00000	16.61346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.65425		100.00000	16.61346			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.59622			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.74000		101.24454		10.74000	100.96783			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.21786			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.09265			0.00	1,000,000,000	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.28000		69.05763		8.28000	106.10375			36,432,000,000,000.00	4,400,000,000	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.98715			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.69520			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.17810			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.36769			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.42416			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35972			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37731			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.40923			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.54144			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.76662			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		65.50011		100.00000	65.33970			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.08207			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11264			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.22071			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.46939			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.01721			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.27804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.17505			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.08942			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.72300			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.42954			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.81102			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.67075			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	69.78967		100.00000	69.65649			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.50354			0.00	26,600,000,000	26,600,000,000.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.41636			0.00	5,300,000,000	3,200,000,000.00
BTC016	On 16/03/2015	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.51473		100.00000	29.44323			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87468			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.48213			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.17000	109.90921		9.17000	109.88199			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.62892			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.07000	102.89537		9.07000	102.87016			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.17000	100.50139		12.17000	100.46860			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.48192			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.07000	102.48453		12.07000	102.45190			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.56218			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06000	101.42749		9.06000	101.40267			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.67497			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.07000	99.75407		12.07000	99.72230			0.00	0	0.00

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	101.41745			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	97.98206			0.00	0	65,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.73281			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.84000		95.31744		9.84000	95.29215			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000		122.61462		9.65000	122.58305			482,500,000,000.00	50,000,000	50,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.93000		110.21099		9.93000	110.18181			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.81000		118.34055		8.81000	118.31236			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.04299			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.37000		103.25292		11.37000	103.22138			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.73408			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.83574			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.81950		10.00000	104.79220			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.86453			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.05900			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.28959			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.19492			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.24357			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76455			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.83294			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.91154			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
CLB1U	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
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77858			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77072			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.81223			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64704			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.76421			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56728			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.49340		10.11000	104.46539			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39593			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.79826		2.76000	121.78919			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.93040		3.14000	121.74810			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.32691		8.25000	102.30406			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		129.25790		2.82000	123.38307			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.88220		2.40000	121.11672			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.66636			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.38500		101.51872		8.38500	101.49582			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.11840			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13625			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.43500		101.59403		8.43500	101.57097			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.43500		101.59403		8.43500	101.57097			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.48500		100.42065		8.48500	100.39773			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.75832			0.00	0	0.00

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	99.73305		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.16559		0.00		0	0.00	
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000	10.00000	104.79200		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.16559		0.00		0	0.00	
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000	10.00000	104.79200		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.56851		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.75508		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.35598		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.37741		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	102.76912	9.35000	102.74360		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	102.76912	9.35000	102.74360		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.33495		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.33582		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	100.03007		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70107		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75489		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75772		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70107		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70107		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.76102		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.60085		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.20440		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.70548		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.70548			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.70548			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.11048			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.90000	104.65246		8.90000	104.62729			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.76785			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72463			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13350			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13521			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18131			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35993			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.39963			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36345			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23393			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02290			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.99342			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.66003			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.76898			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06203			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.70344			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12726			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90340			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.26594			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00

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	101.62702			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88266			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67061			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.74157			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62706			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78421			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77622			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.05755			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.64296			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.44000	97.32788		10.44000	95.92382			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.96000	96.74262		10.96000	97.45830			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69803			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.72340			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.62863			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05017			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.98303			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.70353		8.80500	100.98070			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.75699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06048			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	123.64531			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.74589			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.74139			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.72401			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.75250			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.54426			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.65312			0.00	30,000,000	15,000,000.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.71109			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.72902			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69803			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.23644			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.33009			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98452			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.67996			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70781			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.65530			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.71708			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.78484			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.73239			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97508			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.67840			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.93236		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.21077		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.58810		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.90895		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02214		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.77858		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	101.59753	10.55000	102.29809		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.64000	107.08807	9.64000	107.80014		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.74823		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.88994		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.78000	108.62358	11.78000	109.48761		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.94984		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.81000	109.23576	11.81000	109.13363		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.24000	108.58664	10.24000	108.49826		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.94984		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.03881		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.70602		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.76208		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.75699		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.75699		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77035		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.17500	105.54371	9.17500	105.46528		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.09797		0.00		0	0.00	

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	99.73150			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.38528		10.55000	102.35621			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.48557		11.00000	99.81903			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03153			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.72700			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04521			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.57000		105.39727		11.57000	105.29907			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.70064			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.75699			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.12433			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.74049			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.89030			0.00	0	3,448,939,000.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30957			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.77648			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.76898			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	99.75549			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.86258		7.01000	40.47292			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	169.27543			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	8.18500		100.68783		8.18500	144.22562			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.80000		36.61954		7.80000	161.36636			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.80000		37.05159		7.80000	161.65530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.00742			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.95618			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42886			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42886			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.75535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.77186			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76867			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41987			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75249			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05017			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.77469			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76298			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76448			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.76298			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.36508			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.36089			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.69165		8.87000	105.94141			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.42000	101.88864		8.42000	101.86556		15,324,400,000,000.00	1,820,000,000	950,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.78000	113.99194		9.78000	113.96204			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.18500	102.54471		8.18500	102.52211			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.35000	109.02949		9.35000	109.00198			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.40000	104.91006		9.40000	104.88359			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.77000	98.02924		9.77000	98.00356			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.53000	99.59654		10.53000	99.56847			0.00	0	0.00

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	10.53000		92.56370		10.53000	92.53762			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.28178			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21256			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09782			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		2.20971		100.00000	100.00000			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.33151			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.67403			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.99555			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.20843			0.00	0	120,000,000.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		1.56250		100.00000	100.00000			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		3.90184		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.15000		100.36743		11.15000	104.05041			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.05143		100.00000	13.01911			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.66747		100.00000	5.64938			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.86656		100.00000	13.82231			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.89093			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.74500		99.94631		7.74500	99.17888			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.27615			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.13793			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37752			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.70052		100.00000	56.27493			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.03821			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.41226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.82365			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.44673			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.83117			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.68057			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.69619			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.62945			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.72251			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.09868			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.34000		103.27057		8.34000	103.24752			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23500		110.78843		7.23500	110.76692			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.16000		108.58226		8.16000	108.55866		29,212,800,000,000.00	3,580,000,000	1,790,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.83000		109.61279		8.83000	109.58705		19,787,159,362,000.00	2,240,901,400	1,120,000,000.00	
DV24	On 18/02/2024	Spot Bond	9.03000		107.09092		9.03000	107.06522			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.14500		110.66287		9.14500	110.63598		5,487,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.98224			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.45580			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34470			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.92517			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37592			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	100.00000		50.00000		100.00000	0.00000			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	100.00000		35.35534		100.00000	0.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.54894			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.87708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86303			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.64500		131.27156		7.64500	131.24480			30,580,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.55987			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.24000		100.51732		2.24000	115.79710			0.00	0	15,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		102.33774		1.20000	136.27930			2,880,000,000,000.00	2,400,000,000	2,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		123.99671		2.03000	123.98979			0.00	0	5,505,000,000.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.44581		2.04000	111.43956			0.00	0	4,800,000,000.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.42070		2.05000	112.41446			0.00	0	4,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000		102.89101		2.14000	102.88501			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000		100.85495		2.22000	116.17570			0.00	0	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.24000		109.60156		9.24000	109.57465			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.09000		110.33461		9.09000	110.30751			454,500,000,000.00	50,000,000	50,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.58000		103.90494		9.58000	103.87809			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.78000		96.02655		9.78000	97.77765			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.93000		107.21073		9.93000	105.04518			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.50838			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	94.81095			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.98122			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.74690			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.71843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.44664			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.68068			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90822			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	76.91365		100.00000	76.70000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	91.57055		100.00000	91.35661			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16500	106.65946		11.16500	106.62797			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.93988			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87323			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.71700			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.55000	98.99997		9.55000	98.97460			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.46853			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28283			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.52892			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.56123			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47456			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.49376			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47073			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.48673			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.48375			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47727			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500	102.66002		7.07500	102.64041			2,830,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.50000	106.43562		7.50000	106.41409			93,006,316,500,000.00	12,400,842,200	5,800,842,200.00
ES23	On 25/01/2023	Spot Bond	8.20000	114.30650		8.20000	114.28154			109,041,643,480,000.00	13,297,761,400	5,139,015,100.00
ES26	On 02/04/2026	Spot Bond	8.52000	96.70982		8.52000	96.68765			114,011,986,020,000.00	13,381,688,500	4,194,988,500.00
ES33	On 15/09/2033	Spot Bond	9.28000	86.11986		9.21500	86.60432			1,410,396,947,616,000.00	51,982,429,700	31,313,029,700.00
ES42	On 25/04/2042	Spot Bond	9.25500	93.63038		9.25500	93.60711			503,472,000,000,000.00	54,400,000,000	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.47632			0.00	2,000,000,000	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.49106			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36388			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14884			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.62328			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43205			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.75767			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24002			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.39304			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.17673			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.30686		100.00000	11.27947			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.00397		100.00000	10.97731			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92257			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.46770			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91284			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90636			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.07000	97.90906		9.07000	97.88533			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.01700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01693			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.00265			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.21282			0.00	90,000,000	45,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.20732			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.21070			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.84000	101.35438		9.84000	100.99470			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.92000	112.46455		9.92000	112.43480			0.00	0	4,750,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.01165			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	132.72194		2.12000	133.60465			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.14000	127.41086		2.14000	275.44231			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.35500	105.22095		2.35500	111.84195			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.13015		2.37000	162.45284		9,480,000,000,000.00	4,000,000,000	3,050,000,000.00	
FRBI33	On 07/12/2033	Spot Bond		2.18000	119.70599		2.18000	219.12945			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.41500	107.65117		7.41500	107.62952			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.77000	63.98543		7.77000	63.37266			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44800	40.99733		9.44800	40.11027			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.71417		9.68000	40.11027			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	84.24122		100.00000	84.06236			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.22113			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.12116			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83690			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01621			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.45613		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.45613		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99787			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90412			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75813			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96517			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.86708		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	102.08940			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	102.57505			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.49887			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	20.12274		100.09221	20.07341			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78418			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.37296			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.36144			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.46926			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97238			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.99428			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.82154			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.86705			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.44445			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83434			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.38325		13.22500	59.36203			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.72965			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.73183			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.53663			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.81035			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	96.81933		3.58500	100.15806			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.88886			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.88886			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.46228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69803			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.90603			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.77982			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.73837			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.90333			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.03492			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.65629			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.89402			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.11236			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.33557			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.84960			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.28702			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71874			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.86705			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.86705			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92649			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47080			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.55103			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61632			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27765			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.97170			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59849			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.23985			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24323			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22355			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11147			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22355			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10698			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.79890			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.13133		8.75000	100.82663			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	103.67300			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.27025		100.00000	10.23783			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.38364		100.00000	9.35402			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.81888			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.66352		100.00000	1.65489			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.65421			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		26.94956		100.00000	26.74728			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.75451			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.02397		100.00000	8.98340			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.64487		100.00000	24.45990			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.75447			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		11.50581		100.00000	11.41945			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.75264			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.71495			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.82453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77436			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.93000	100.20266		2.93000	126.86299			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.64151			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63312			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63312			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.47163			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.97891			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.96801			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02118			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00405			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	117.28951		3.46000	122.66276			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.00299			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02266			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.51000	107.83621		3.51000	122.27482			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.49000	105.44595		3.49000	122.42983			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	102.12891		2.86000	127.54627			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	101.43007		2.93000	134.84901			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12558			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74935			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.98991			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.61476			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.31342			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.23037			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.91720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.91502			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.98740			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92917			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.12216		100.00000	11.09493			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.67398		100.00000	33.59060			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		63.65316		100.00000	63.45443			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.19035		100.00000	18.13293			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		7.93286		100.00000	7.83298			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.50843		100.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		151.84065		5.00000	151.82011			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51555			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.08768			0.00	0	232,115,600.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.17891			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.48617			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.84588			0.00	0	43,300,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.38707			0.00	0	42,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.31091			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800		83.91426		1.94800	107.21808			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000		104.66952		2.34000	137.54428			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.02159			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.40208		10.38000	101.37384			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.40208		10.38000	101.37384			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.01906			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.48000		102.22408		2.48000	110.97543			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.50107		2.49000	209.59956			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.45000		111.57294		2.45000	111.56554			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19592			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52500		209.46350		2.52500	208.55556			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.12406			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.99413		2.44000	110.98680			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.54000		109.81401		2.54000	109.80647			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37814			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.77400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.64223			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.64500		108.64824		2.64500	107.79642			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64500		113.59835		2.64500	259.76532			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69500		111.93531		2.69500	257.92821			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.86915		2.37000	97.78232			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.11737		2.72000	202.85365			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.26000		126.29115		2.26000	273.02077			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		127.31710		2.15000	275.23954			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.77728		2.87000	261.09639			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		102.03595		2.59000	129.64425			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.96564			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		133.61234		2.12000	129.51947			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16899			0.00	1,200,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.40967			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.80438			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.22748		2.32000	111.22050			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.22058		104.97509	21.16571			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.82704		101.07593	22.47245			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.86105		100.44759	15.82204			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.10826		100.76967	21.05622			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		119.62707		2.01000	119.62049			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	2.30000		98.02855		2.30000	112.39923			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.65389			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		97.76319		2.33000	112.09487			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31156			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		125.45904		2.35000	343.63731			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66212			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.30494			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	6.28500		102.74731		6.28500	102.72990			1,257,000,000,000.00	200,000,000	2,100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.47500		102.77603		7.47500	102.75520			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.82000		103.70348		7.82000	103.68150			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.95000		109.02876		7.95000	109.00541			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.41500		102.97928		8.41500	102.95584			16,156,800,000,000.00	1,920,000,000	960,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	8.64000	102.20248		8.64000	102.17873			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.23000	93.78933		9.23000	93.76595			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.29000	109.43218		9.29000	109.40489			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.63000	101.92670		9.63000	100.92131			9,630,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.07500	98.34411		10.07500	98.31784			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.86000	83.42907		9.86000	83.40701			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.50875			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.56348			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.58535			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.64000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.72749			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.79309			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	102.07733			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	100.39690			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.41382			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.24956			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.42911			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.44609			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.46023			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.52237			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.45978			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.57823			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.82000	102.96599		8.82000	102.94157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.96062				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	13.09374	13.09374	100.00000	12.99329				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	19.27855	19.27855	100.00000	19.13063				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.76817	10.76817	100.00000	10.68072				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.87561				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.89377				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.92887				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.97239				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.03277				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.24878				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.18277				0.00	40,000,000	173,333,300.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.98988				0.00	2,200,000,000	1,300,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.01710				0.00	0	711,006,400.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.99992				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.44041				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.61151				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	0.00001	100.00000	0.00001				0.00	0	915,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.32113				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.43088				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.76271			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14302			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	14.95452		100.00000	14.84228			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32325			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92270			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.79068			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.79993			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.00179			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96966			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	101.10823			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.31806	102.10942		7.31806	98.45929			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	101.15768			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.31850	101.77757		8.31850	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	101.22124			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.76888	101.84195		8.76888	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	101.29889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.19666			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33008			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37642			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73684			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.85000	105.14292		8.85000	105.11818			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.88500	111.88767		7.88500	111.86417			13,404,500,000,000.00	1,700,000,000	920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.11265		1.96000	279.12267			6,272,000,000,000.00	3,200,000,000	12,578,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	132.04041		1.96000	285.45206			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.17500	104.02462		9.17500	103.99927			68,812,500,000,000.00	7,500,000,000	12,611,586,800.00
HWAY35	On 31/07/2035	Spot Bond	9.17500	104.03667		9.17500	104.01132			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	96.29630		100.00000	96.04222			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.08251		100.00000	25.02107			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	63.21299		100.00000	63.05986			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.20839		100.00000	30.13521			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.84305		100.00000	97.58490			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67500	118.96173		1.69000	118.79402			350,968,855,375,000.00	09,533,645,000	05,642,951,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	127.16456		1.72000	127.15864			241,282,976,000,000.00	40,280,800,000	16,462,876,800.00
I2046	On 31/03/2046	Spot Bond	1.73000	128.66264		1.73000	128.65655			308,969,523,000,000.00	78,595,100,000	92,185,931,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.76000	138.40340		1.76000	138.39680			71,063,696,000,000.00	40,377,100,000	58,816,999,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30500	103.31407		7.30500	103.29376			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27359			0.00	600,000,000	300,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.13951			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.98500	104.07856		7.98500	104.05606			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.72000	108.83341		7.72000	108.81064			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.80500	103.30939		7.80500	103.28791			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.78511			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	101.33323		1.70000	130.62233			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.68078		2.19000	133.00613			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56096			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.09158			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.84000	104.33758		7.84000	104.31554			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17419			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88595			0.00	5,400,000,000	2,700,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60611			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.40000	98.46507		8.40000	98.44293			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.83500	96.55433		8.83500	96.53165			43,468,200,000,000.00	4,920,000,000	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.81857			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.92000	99.74153		7.92000	99.72024			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.88500	104.20560		8.88500	104.15740			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.81860			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.64654		7.90000	101.62514			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.18000	102.72059		8.18000	102.69821			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.90182			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.54491			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.49000	104.81293		7.49000	104.79199			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.14000	106.63628		8.14000	106.61315			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.25000	109.36213		9.25000	109.33526			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.44044			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93175			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84715			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.86473			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.88217			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00641		100.00000	0.00640			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.05049			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.00456			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.49000	100.46968		8.49000	100.44674			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.34765			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.35901			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.53000	105.74850		9.53000	100.56586			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.73371		5.00000	100.72015			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.73371		5.00000	100.72015			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.81454		5.00000	101.80087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.73533		5.00000	100.72166			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.97847		4.00000	100.96743			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		103.21854		4.00000	100.60023			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.83354		100.00000	33.72791			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.64267		100.00000	33.53764			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.64267		100.00000	33.53764			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.42990		9.20000	106.40360			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.67939			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.67939			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.57128			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.25923		100.00000	7.24125			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.42072			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.73500		102.17594		8.73500	102.15203			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.46868			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.29544		100.00000	14.26081			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		63.65316		100.00000	63.45443			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.84741		100.00000	10.79971			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.77347		100.00000	20.57979			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.11335		100.00000	1.11122			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.90448		100.00000	8.74888			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		13.43097		100.00000	13.32439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN285U	On 12/03/2015	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.91446		6.25000	99.84613			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.35000		99.56695		6.35000	99.49801		158,750,000,000,000.00	25,000,000,000	15,000,000,000.00	
INA503	On 13/01/2015	Spot Bond	6.40000		99.44203		6.40000	99.37273			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.32081		6.40000	99.25167			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000		99.19988		6.40000	99.13091			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.40000		99.07924		6.40000	99.01044			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.95085		6.45000	98.88169			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.82988		6.45000	98.76089			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.70921		6.45000	98.64038			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648		3,300,000,000,000,000.00	33,000,000,000	16,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.86267			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94006		103.49587		10.94006	103.11522			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94006		102.24065		10.94006	102.20706			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.92386			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.88707			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.23772		6.50000	101.21993			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.94336			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.44865			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.91860			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.86705			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.13951			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.45251			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.43112			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.68181			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55928			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42638			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42171			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.28363			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.99431			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.01569			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58795			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.30851			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.53924			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.97114			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.19137			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.82598			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34815			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23991			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25596			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.49500	102.06432		8.49500	102.04100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.47651				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.51141				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.53471				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.16708				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.22609				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.33781				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.29000		100.93942	9.29000	100.91411			34,373,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.82706				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.41000		105.34984	8.41000	105.32586			26,575,600,000,000.00	3,160,000,000	2,180,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.37854				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.33588				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.74513				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.95707				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48500		100.75905	8.48500	105.99552				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.34204				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.02253				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.65143	3.28000	126.94637				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		142.28230	3.57000	142.26848				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.66141				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.39261				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.31900				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.97793				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.72926				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.69000	98.37720		3.69000	99.22637			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.69000	98.29518		3.69000	105.48801			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.67422			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.02000	112.00769		10.02000	111.97744			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.27680			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.65000	141.04400		3.65000	141.02998			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.35000	99.53247		6.35000	99.46358			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.40000	99.40737		6.40000	99.33811			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.40000	99.28623		6.40000	99.21714			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.40000	99.28623		6.40000	99.09646			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.40000	99.04483		6.40000	98.97607			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.45000	98.91626		6.45000	98.84714			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.45000	98.79537		6.45000	98.72643			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.45000	98.67478		6.45000	98.60601			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.45000	98.55449		6.45000	98.48588			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.65053			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.46952			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.20232			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.31562			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.41222			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.38052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20853			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23999			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24802			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26407			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19180			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10116			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90557			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.84201			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.49397			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.28844			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.28561			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.48951			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17728			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97737			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.81226			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.85387			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.53865			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.57793			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57793			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.74000	104.84009		8.74000	105.76685			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.02881		100.00000	14.97229			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.98830		100.00000	11.93559			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC040	On 24/07/2021	Spot Bond	8.91000	104.57125		8.91000	105.70361			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92289			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55408			0.00	1,000,000,000	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92803			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.43101			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93820			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.14810			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.28500	105.80607		7.28500	101.07501			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.78003			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.44053			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.17556			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.78367		100.00000	86.58090			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.91649			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	91.32440		100.00000	91.10001			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96127			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.48027		100.00000	34.39674			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.64749			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.75310		100.00000	89.53631			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	94.54649		100.00000	94.31812			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.56585		100.00000	88.35498			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	98.37838		100.00000	98.11321			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92007			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91698			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.82833	100.00000	56.69066				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.40952				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.98100				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.18000		143.42827	8.18000	143.39651				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.74127				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.64912				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.84990				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.17296				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.76332				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.63691				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.83500		104.57211	9.83500	99.50908				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.86634				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52000		100.51075	8.52000	100.48795			60,151,200,000,000.00	7,060,000,000	3,530,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.57000		75.76271	8.57000	98.79733				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.01500		103.62062	9.01500	103.59580			12,981,600,000,000.00	1,440,000,000	720,000,000.00	
LGL05	On 12/12/2021	Spot Bond	100.00000		0.55243	100.00000	100.00000				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.88540				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80500		100.80686	9.80500	100.78051				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.87482				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.47744				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	102.35454				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	102.50464				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	102.68437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.49870			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10609			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.03214			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51238			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.63673			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.47421			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		100.00000	29.62963		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.82445			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.83787			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.99064			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21055			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.74897			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.34543			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.65780			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24653			0.00	5,400,000,000	2,700,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.57392			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.03541			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17370			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65125			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.65697			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.67174			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		100.00000	43.77280		100.00000	43.43321		0,690,000,000,000,000.00	06,900,000,000	50,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		86.76767	100.00000	86.56541				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		39.96782	100.00000	39.86994				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		97.32620	100.00000	97.06667				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.12019	100.00000	20.03172				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.20739	100.00000	19.06322				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.28794	100.00000	19.14317				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.50690	100.00000	23.33047				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.40000		103.66654	8.40000	103.64310			9,744,000,000,000.00	1,160,000,000	580,000,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.42000		103.13241	8.42000	103.10904			0.00	0	0.00	
MBSA03	On 09/06/2015	Spot Bond	100.00000		71.74196	100.00000	71.61033			4,140,000,000,000,000.00	41,400,000,000	75,000,000,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.91674			0.00	0	0.00	
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.92266			0.00	0	0.00	
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.15961			0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.34323			0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.20202			0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.35097			0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	7.65500		103.14124	7.65500	103.11995			0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	8.39000		107.26596	8.39000	107.24201			0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.16500		108.66417	9.16500	108.63771			0.00	0	0.00	
MET01	On 15/12/2014	Spot Bond	6.25000		99.94865	6.25000	99.93155			0.00	0	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.57439			0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.62908			0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.20000		106.18357	9.20000	106.32707			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.45500	102.80234		7.45500	102.78156			36,827,700,000,000.00	4,940,000,000	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27846			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.58000	100.73121		8.58000	100.70797			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.88416			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.04000	109.51308		9.04000	107.15815			7,232,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.23121			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.07577		100.00000	21.02358			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51661			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.28000	100.72357		8.28000	100.70112			2,318,400,000,000.00	280,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40500	104.95687		7.40500	104.93614			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.27000	108.42283		8.27000	108.39896			8,435,400,000,000.00	1,020,000,000	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.51108		100.89771	6.49518			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.59720		100.61875	6.58114			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.55389			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.59788			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.64891			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.63178		100.00000	0.63025			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.63178		100.00000	0.63025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.61500	98.50433		8.61500	98.48138			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	101.59880		7.59000	101.57824			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.70500	101.32192		8.70500	101.29807			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.49000	106.41020		8.49000	106.38577			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.43037			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.95000	107.07507		8.95000	107.04919			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51761			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.88500	106.28220		8.88500	106.20607			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44657			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58013			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08426			0.00	800,000,000	400,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.38338			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53075			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47807			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.56490			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.56754			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.27500	104.91127		7.27500	104.89057		42,631,500,000,000.00	5,860,000,000	2,930,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90765			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.22000	115.16974		8.22000	115.14411		24,988,800,000,000.00	3,040,000,000	1,520,000,000.00	
NBK4	On 28/10/2024	Spot Bond		10.37500	37.72057		10.37500	37.71037			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.20500	102.25631		7.20500	102.23662		13,401,300,000,000.00	1,860,000,000	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29685			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.17864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.59500	104.16031		7.59500	104.13886			28,557,200,000,000.00	3,760,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60940			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60383			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.16528			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45052			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27273			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21931			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.45847			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18813			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.96000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.92302			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.81546			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.49487			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.53165			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.78260			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.79441			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.11813			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.80163			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.78908			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.78923			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.82041			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.75699			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.54500	108.36691		9.54500	109.08914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.75848			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.58000		107.09217		9.58000	107.98278			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.75699			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.78158			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.82123			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.75458			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.75159			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500		104.32510		7.99500	104.30250			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.09432			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.05370			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.61500		106.53173		9.61500	107.07030			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.38959			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.39012			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19261			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.67000		111.32818		11.67000	111.29331			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	103.94556			0.00	8,000,000,000	2,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.53463			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.82000		10.00000	104.79200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		168.43953		2.16000	168.42959			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		96.11433		2.60000	138.60602			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.23500		108.50021		8.23500	108.47642			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01691			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.88000		106.97827		8.88000	107.19365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.34609			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44336			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.32771			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.33923			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.33234			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.08000	106.95733		9.08000	108.89551			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.33930			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.34613			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.34154			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.28000	106.93662		9.28000	107.14579			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.35541			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.35073			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.35303			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.43774			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40987			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.35992			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.08000	114.31274		8.08000	114.28786		8,080,000,000,000.00	1,000,000,000	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.89000	120.15506		8.89000	120.12619		5,334,000,000,000.00	600,000,000	300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.05500	173.12070		2.05500	173.11097		34,524,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.62000	120.37440		9.62000	120.34333		56,180,800,000,000.00	5,840,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.52605			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	101.33847			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.73624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.08247			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.29354			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31505			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.38527			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.45729	100.00000	16.41742				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		61.84136	100.00000	61.69154				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29500		102.46382	7.29500	102.44367			113,218,400,000,000.00	15,520,000,000	7,860,400,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.31993				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.38500		104.45224	9.38500	99.84403				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.22049	100.00000	23.16424				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.57000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.57711				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.92776				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.21265				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.82000	10.00000	104.79200				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00751				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15682				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.66398				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.69010				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.05460				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.17500		107.69992	9.17500	107.61666				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.88627				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.91067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.92164			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.94603			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.05082			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.07517			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92512			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.60000	43.94016		7.60000	43.93121			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30500	108.49344		6.30500	108.47485		5,328,555,158,543,500.00	45,131,666,700	62,602,676,700.00	
R158P	On 15/09/2015	Spot Bond	6.38500	95.35408		6.38500	95.33753			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.48500	114.72868		6.48500	114.70846		5,864,605,549,668,500.00	04,333,932,100	72,993,932,100.00	
R159P	On 15/09/2016	Spot Bond	6.31500	89.65215		6.31500	89.63675			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.82000	120.39319		7.78000	120.71938		5,981,340,255,832,000.00	22,422,027,600	33,939,952,200.00	
R187P	On 21/12/2026	Spot Bond	7.52000	41.16163		7.52000	41.15333			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.44000	38.61843		7.44000	38.61073			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	285.61185		1.65000	285.59896		141,083,997,285,000.00	85,505,452,900	34,737,858,100.00	
R201	On 21/12/2014	Spot Bond	5.70000	99.85965		5.67500	99.84476		31,920,000,000,000.00	5,600,000,000	1,900,000,000.00	
R202	On 07/12/2033	Spot Bond	1.69000	235.29684		1.69000	235.28596		729,872,413,751,000.00	31,877,167,900	81,477,287,700.00	
R2023	On 28/02/2023	Spot Bond	7.60500	103.06134		7.55000	103.37433		7,113,975,003,427,500.00	35,433,925,500	18,901,183,500.00	
R203	On 15/09/2017	Spot Bond	6.76500	105.66700		6.72000	105.76190		3,876,186,230,538,500.00	51,173,130,900	61,114,418,300.00	
R2030	On 31/01/2030	Spot Bond	8.14000	101.69139		8.14000	101.66934		6,501,075,981,620,000.00	98,657,983,000	11,959,283,000.00	
R2032	On 31/03/2032	Spot Bond	8.31000	101.08891		8.31000	101.06630		3,895,597,001,160,000.00	68,784,236,000	35,315,236,000.00	
R2037	On 31/01/2037	Spot Bond	8.38500	104.22667		8.38500	104.20341		3,287,746,425,600,000.00	92,098,560,000	73,041,560,200.00	
R204	On 21/12/2018	Spot Bond	7.02000	103.19161		6.97000	103.34866		9,352,549,975,626,000.00	32,272,076,300	65,591,284,100.00	
R2044	On 31/01/2044	Spot Bond	8.51000	105.73952		8.51000	105.71558		2,252,784,220,000,000.00	64,722,000,000	36,379,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.48500	105.39286		8.48500	105.36867		3,838,245,386,145,000.00	52,356,557,000	15,711,857,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.24500	102.96639		7.18500	103.19886			6,451,939,196,419,500.00	90,536,811,100	27,642,517,300.00
R208	On 31/03/2021	Spot Bond		7.39000	98.16149		7.34000	98.38588			7,500,777,389,555,000.00	14,990,174,500	68,405,831,000.00
R209	On 31/03/2036	Spot Bond		8.38500	80.20262		8.32500	80.68195			8,537,877,729,010,500.00	18,232,287,300	71,295,405,700.00
R210	On 31/03/2028	Spot Bond		1.65000	176.15708		1.65000	176.14912			84,737,317,170,000.00	51,355,949,800	33,277,556,900.00
R211	On 31/01/2017	Spot Bond		1.00000	132.52749		1.00000	132.52390			124,487,472,900,000.00	24,487,472,900	80,348,909,500.00
R212	On 31/01/2022	Spot Bond		1.62000	137.97652		1.62000	137.97046			362,958,084,000,000.00	24,048,200,000	71,897,645,800.00
R213	On 28/02/2031	Spot Bond		8.25000	90.90725		8.19500	91.33686			8,038,998,415,800,000.00	74,424,050,400	97,309,477,700.00
R214	On 28/02/2041	Spot Bond		8.40000	81.83009		8.40000	81.81149			1,031,902,575,680,000.00	13,321,735,200	10,617,157,700.00
R227C	On 15/03/2015	Spot Bond		6.54500	98.35972		6.54500	98.34238			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.38500	95.35408		6.38500	95.33753			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.30500	92.49418		6.30500	92.47832			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.31500	89.65215		6.31500	89.63675			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.68000	99.86014		5.68000	99.84463			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.45500	96.72219		6.45500	96.70540			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.32500	93.81910		6.32500	93.80314			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.30500	90.96991		6.30500	90.95449			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.36500	88.08595		6.36500	88.07088			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.69500	84.68312		6.69500	84.66788			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.74500	81.82037		6.74500	81.80554			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.97500	78.53306		6.97500	78.51835			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.95500	75.94557		6.95500	75.93139			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.93500	73.45753		6.93500	73.44385			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.92500	71.03024		6.92500	71.01703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.14500	67.85178		7.14500	67.83876			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.12500	65.58764		7.12500	65.57510			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.26000	62.79527		7.26000	62.78304			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.23000	60.71901		7.23000	60.70723			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.20000	58.72841		7.20000	58.71706			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.17000	56.81955		7.17000	56.80861			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.13000	55.03395		7.13000	55.02341			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.09000	53.32509		7.09000	53.31494			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.72000	48.60411		7.72000	48.59405			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.68000	46.97876		7.68000	46.96909			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.64000	45.42530		7.64000	45.41599			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.60000	43.94016		7.60000	43.93121			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.56000	42.51999		7.56000	42.51137			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.52000	41.16163		7.52000	41.15333			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.48000	39.86205		7.48000	39.85406			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.44000	38.61843		7.44000	38.61073			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53126			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38778			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.56887			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.38774			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		100.00000	20.66688		100.00000	20.50832			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	21.66738		100.00000	21.61488			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.15652		100.00000	26.36993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		56.67016	100.00000	56.42094				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		17.78233	100.00000	17.55127				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.94996	100.00000	8.89161				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		14.63412	100.00000	14.44395				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.31257	100.00000	13.18959				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.47165	100.00000	10.33558				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.70505				0.00	0	470,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.39523				0.00	2,350,000,000	2,350,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.29736				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.31241				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.44327				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.27980				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.30720				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.30996				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.74130				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.27290				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.77303				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.03819				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.06607				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.26951				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.01430				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.30413				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.09388			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	85.21592			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.31098			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.32019			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.94426			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.23689			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	83.21707			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.80811			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.49290		12.35000	106.45822			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.08019		100.00000	14.04608			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.16993			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.91195			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.75733			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.62469		100.00000	3.61572			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		24.61231		100.00000	24.55268			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		36.28202		100.00000	36.19413			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.85246		100.00000	12.83671			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.33495		100.00000	30.26147			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.03031			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.48102			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.64000		107.80537		8.64000	107.78032		14,342,400,000,000.00	1,660,000,000	830,000,000.00	
RW23	On 10/12/2023	Spot Bond	8.80000		104.40079		8.80000	104.37609			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.42500		89.09033		9.42500	106.33069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.71518			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.68500		106.10817		7.68500	106.08607			17,675,500,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		104.82000		10.00000	104.79200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.38891			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.77000		102.56949		8.77000	102.54532			0.00	0	850,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.05785			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.18980			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.95854			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.11379			0.00	0	220,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.09454			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.23748			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500		101.65758		6.95500	101.63880			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.47000		101.23485		8.47000	101.21179			40,147,800,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.76500		107.38791		7.76500	107.36532			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.24172		7.96000	107.21860			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55500		107.54573		7.55500	107.52371			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.12000		102.30046		8.12000	102.27797			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.70000		107.43672		7.70000	107.41430			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.84500		107.32789		7.84500	107.30509			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92420			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49700			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.77000		104.74437		7.77000	104.72231			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.68343			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.60448			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.81000		111.47222		8.81000	111.44596			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.68000		103.25893		9.68000	103.23197			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.55220			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60164			0.00	0	25,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.57353			0.00	0	66,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.69412			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.55000		101.59695		8.55000	101.57346		29,925,000,000,000.00	3,500,000,000	1,750,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		16.63365	100.00000	16.59704				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.09000		109.49829		9.09000	109.47185		45,450,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.10319			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.60000		100.33006		8.60000	100.30698			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.69000		90.20250		9.69000	90.17892			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.98195			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.43000		102.57473		9.43000	102.54890			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.85280			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.84849			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.58000		112.98185		9.58000	105.53891			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.04000		98.37664		9.04000	98.35262		3,254,400,000,000.00	360,000,000	180,000,000.00	
SBS9	On 07/07/2016	Spot Bond	7.48500		110.62097		7.48500	110.59888		4,940,100,000,000.00	660,000,000	330,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.26000		126.29115		2.26000	273.02077			0.00	0	500,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500		102.69656		1.64500	130.77049			0.00	0	100,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.08027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21042					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.65425	100.00000	16.61346					0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.06768	0.00000	82.63494					0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000	115.09350	2.27000	129.09928					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.23772	6.50000	101.21993					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20306					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.57982					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.11284					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.75000	103.96064	8.75000	103.93632				5,250,000,000,000.00	600,000,000	300,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.76681					0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56212					0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.76898					0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.80400					0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.17468	100.00000	22.12096					0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000	10.00000	104.79220					0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98041					0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	81.34178	100.00000	81.10804					0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88178					0.00	1,500,000,000	1,500,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	25.14409	100.00000	25.08251					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.68393		100.00000	34.57446			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.46715		100.00000	29.37311			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09000		105.12915		9.09000	105.05174			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17468			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.62982			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.73500		106.03893		7.73500	106.01707			33,105,800,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.57000		103.57694		8.57000	103.17159			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.12000		102.30046		8.12000	102.27797			53,429,600,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.41358			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60688			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.89827			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.39594			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.40658			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63174			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.82000		106.97142		7.82000	106.94901			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16221			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42250			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.16977			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.89000		97.77281		8.89000	97.74945			6,223,000,000,000.00	700,000,000	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22332			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.73744			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.99055			0.00	1,200,000,000	300,000,000.00
SSN004	On 31/03/2021	Spot Bond	8.94800		90.92388		8.94800	90.90202			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.44000		93.20872		8.44000	93.18756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	6.92000		99.82966		6.92000	99.81077			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.44500		98.07956		8.44500	98.05752			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85629			0.00	1,200,000,000	300,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.90000		102.83767		7.90000	102.81567			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000		110.57243		2.44000	110.98680			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.92000		100.14282		7.92000	100.05719			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		100.35461		8.22500	100.33241			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.58000		106.23436		9.58000	106.20720			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17982			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.54500		81.18709		9.54500	81.16618			23,862,500,000,000.00	2,500,000,000	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.09922			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.15526			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.13007			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.72854			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.26301			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.07661			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.62434		0.00000	99.03734			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		88.80779		100.00000	88.59223			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.89679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.68628			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98299			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.82495			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.70919			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.66484			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.55531			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.52100			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.51982			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395		1,130,000,000,000,000.00	11,300,000,000	50,700,000,000.00	
SY1207	On 10/03/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	100.00000	90.57072		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76500	106.87312		6.76500	106.85359		3,788,400,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.39000	106.06041		8.39000	106.03646			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	38.58389		100.00000	38.49041			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99515			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.72881			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18073			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37044			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.80702			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.79670			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.37485			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.73500	104.67286		7.73500	104.65127			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.04859			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.07663			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.11562		7.83000	103.09410			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03317			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06822			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.15069			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.03317			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.06822			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	83.28153		7.16000	102.83030			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.13688			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13127			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.26559			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.24742			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.79460			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73217			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03176			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.07663			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.47221		8.73000	103.40016			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02755			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.06822			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.45500	98.53014		8.45500	102.41511			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08568			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.13968			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.12427			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.13657			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26280			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.25720			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	95.06519			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.69746			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.70302			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.69939			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.39860			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.41189			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.80000	102.47333		8.80000	103.67941			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.28274			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.29576			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond		8.71000	104.98013		8.71000	99.91515			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.44638			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.31247			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.48872			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.34210			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.65931			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.46152			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08710			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.60150		101.06155	6.58536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.15003			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.00390			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.20966			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.80015			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36091			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.06589			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.06589			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.08710			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05740			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15778			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.15778			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15778			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27080			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.29904			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26374			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82751			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.86267			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84861			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.43500	103.05313		7.43500	103.03272			9,368,100,000,000.00	1,260,000,000	630,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.13500	92.24413		9.13500	92.19164			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.65000	104.82464		7.65000	104.80290		417,843,000,000,000.00	54,620,000,000	27,110,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.02000	109.00481		9.02000	108.97825		400,825,090,930,000.00	44,437,371,500	20,318,352,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.20532		100.00000	1.20156			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.25500	110.28671		9.25500	110.25914		238,779,000,000,000.00	25,800,000,000	11,600,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.46500	103.17512		9.46500	103.14919		322,945,800,000,000.00	34,120,000,000	17,600,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.55000	95.90727		9.55000	95.88257		208,381,000,000,000.00	21,820,000,000	9,110,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.84000	114.11325		9.84000	107.02959		68,880,000,000,000.00	7,000,000,000	2,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.31000	113.02752		10.31000	105.77966		257,750,000,000.00	25,000,000	25,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.01807			0.00	7,260,000,000	3,630,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.85766			0.00	0	1,100,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.50044			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.51283			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.51406			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.57497			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.70121			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.51347			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38979			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.82000		10.00000	104.79200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32456			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.35155			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17486			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.25172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176	10.00000	100.29491				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374	9.75000	100.28756				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31470	100.00000	10.28809				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.91970				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.91478				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.91205				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.91150				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.89619				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.86229				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.15238	100.00000	13.09454				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.30622				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.92667				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.64922				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.43400				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.20407				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	97.95874				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	97.71623				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	96.98832				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	96.72124				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.51645				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	96.09001				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	95.90411				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	95.60724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.29301			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.01569			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.29404			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.63451			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.19309			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.95335			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.51670			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.88530		100.00000	12.85408			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.49525		100.00000	93.26383			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	76.66667		100.00000	76.03306			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.01301			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.66882			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.38318			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.30721			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.19229			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07363			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28199			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26437			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.24675			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.32057			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27743			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.32802			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.74000		112.21152		8.74000	112.18501			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	101.37063			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.38501			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63706			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.65708			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.65798			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50010			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54001			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00220		100.00000	100.00000			1.25e+017	50,000,000,000	50,000,000,000.00
WS04	On 30/05/2016	Spot Bond	6.87500		108.13104		6.87500	108.11085			137,500,000,000,000.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.49000		242.46987		1.49000	242.46011			0.00	0	5,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.62500		101.42563		6.62500	101.40776			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.22000		104.29160		7.22000	104.27116			67,868,000,000,000.00	9,400,000,000	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.52500		105.84534		7.52500	105.82374			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.81000		105.55158		7.81000	105.52924			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.88000		105.92899		7.88000	105.90638			42,552,000,000,000.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25500		96.65948		6.25500	96.64330			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18500		94.94462		6.18500	94.92874			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25500		96.64330		6.25500	96.62713			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.91500		72.16622		6.91500	72.15266			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		55.29441		100.00000	55.18950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
Total for j-Bonds :										3.04e+017	18,153,036,800	173 073 130 300.00
Grand Total:										3.04e+017	18,153,256,999	173 077 736 071.00