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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2014

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	11.54760	11.54760		11.41810	11.41810		13.99	9,238,080.00	800	0.00
\$ / R	On 11/12/2014	Any day expiry	11.54940	11.54940		11.41810	11.41810		13.59	45,754,400.00	4,000	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.54940	11.54940		11.41810	11.41810		13.67	810,155,761.80	70,147	323,496.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	0.00000	0.00000	0.00000	0.00000	0.000	22.25	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	0.00000	0.00000	0.00000	0.00000	0.000	25.38	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	0.00000	0.00000	0.00000	0.00000	0.000	30.99	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	0.00000	0.00000	0.00000	0.00000	0.000	32.64	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	0.00000	0.00000	0.00010	0.00000	0.000	34.62	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	1,449.40000	1.44940	1,318.10110	1.31810	1,449.400	36.27	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	0.00000	0.00000	0.00110	0.00000	0.000	36.27	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	1,249.40340	1.24940	1,118.12480	1.11812	1,249.403	39.57	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	0.00790	0.00001	0.03170	0.00003	0.008	40.23	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	0.00970	0.00001	0.03380	0.00003	0.010	40.39	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	0.01180	0.00001	0.03600	0.00004	0.012	40.56	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	0.01740	0.00002	0.04080	0.00004	0.017	40.89	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	0.02500	0.00003	0.04630	0.00005	0.025	41.20	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	0.02620	0.00003	0.05970	0.00006	0.026	39.92	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	0.02660	0.00003	0.06370	0.00006	0.027	39.60	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	0.02800	0.00003	0.00003	0.08260	0.00008	0.028	38.33	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	0.02830	0.00003	0.00003	0.08820	0.00009	0.028	38.01	0.00	0	44,450.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	0.02910	0.00003	0.00003	0.10060	0.00010	0.029	37.37	0.00	0	9,425.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	0.03030	0.00003	0.00003	0.12280	0.00012	0.030	36.41	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	0.03250	0.00003	0.00003	0.17190	0.00017	0.033	34.81	0.00	0	10,558.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	0.03400	0.00003	0.00003	0.21100	0.00021	0.034	33.86	0.00	0	2,359.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	0.03800	0.00004	0.00004	0.34280	0.00034	0.038	31.62	0.00	0	22,902.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	819.43990	0.81944	0.81944	688.52340	0.68852	819.440	30.66	0.00	0	6,524.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	809.44070	0.80944	0.80944	678.55450	0.67855	809.441	30.34	0.00	0	3,499.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	769.44370	0.76944	0.76944	638.70480	0.63870	769.444	29.07	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	749.44550	0.74945	0.74945	618.79850	0.61880	749.446	28.43	0.00	0	500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	0.04640	0.00005	0.00005	0.75090	0.00075	0.046	28.11	0.00	0	6,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	0.04730	0.00005	0.00005	0.80740	0.00081	0.047	27.79	0.00	0	41,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	689.45140	0.68945	0.68945	559.16830	0.55917	689.451	26.51	0.00	0	1,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	649.45640	0.64946	0.64946	519.46620	0.51947	649.456	25.23	0.00	0	13,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	0.06060	0.00006	0.00006	1.65060	0.00165	0.061	24.28	0.00	0	79,241.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	0.06220	0.00006	0.00006	1.75960	0.00176	0.062	23.96	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	0.06390	0.00006	0.00006	1.87660	0.00188	0.064	23.64	0.00	0	27,500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	589.47050	0.58947	0.58947	460.10220	0.46010	589.471	23.46	0.00	0	10,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	549.50740	0.54951	0.54951	420.70680	0.42071	549.507	22.80	0.00	0	30,500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	0.10740	0.00011	0.00011	2.60680	0.00261	0.107	22.80	0.00	0	35,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	509.56470	0.50956	0.50956	381.51860	0.38152	509.565	22.14	0.00	0	15,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	489.60450	0.48960	0.48960	362.02540	0.36203	489.604	21.80	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	459.68400	0.45968	0.45968	332.94600	0.33295	459.684	21.31	0.00	0	5,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	0.31710	0.00032	0.00032	5.20310	0.00520	0.317	21.14	0.00	0	4,505.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	419.84240	0.41984	0.41984	294.55620	0.29456	419.842	20.64	0.00	0	11,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	399.95350	0.39995	0.39995	275.57030	0.27557	399.953	20.31	0.00	0	3,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	350.37470	0.35037	0.35037	228.92760	0.22893	350.375	19.48	0.00	0	2,931.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	0.97470	0.00097	0.00097	10.82760	0.01083	0.975	19.48	0.00	0	250.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	301.12760	0.30113	0.30113	183.91500	0.18392	301.128	18.65	0.00	0	5,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	291.33810	0.29134	0.29134	175.17180	0.17517	291.338	18.48	0.00	0	5,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	242.84730	0.24285	0.24285	133.17160	0.13317	242.847	17.65	0.00	0	2,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	214.26710	0.21427	0.21427	109.68270	0.10968	214.267	17.16	0.00	0	7,300.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	168.00650	0.16801	0.16801	74.34510	0.07435	168.007	16.33	0.00	0	10,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	159.03400	0.15903	0.15903	67.96000	0.06796	159.034	16.16	0.00	0	5,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	28.52910	0.02853	0.02853	114.93950	0.11494	28.529	14.50	0.00	0	600.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	26.37780	0.02638	0.02638	14.76410	0.01476	26.378	14.93	0.00	0	9,425.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	21.78570	0.02179	0.02179	12.78600	0.01279	21.786	15.35	0.00	0	1,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	19.79490	0.01979	0.01979	11.90470	0.01190	19.795	15.56	0.00	0	10,558.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	6.99880	0.00700	0.00700	5.57540	0.00558	6.999	17.88	0.00	0	1,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	5.32570	0.00533	0.00533	4.57860	0.00458	5.326	18.51	0.00	0	4,500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	2.65460	0.00265	0.00265	2.77120	0.00277	2.655	20.19	0.00	0	38,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.91100	0.00191	0.00191	2.18400	0.00218	1.911	21.03	0.00	0	2,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	1.39450	0.00139	0.00139	1.73630	0.00174	1.394	21.87	0.00	0	500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	1.29170	0.00129	0.00129	1.64090	0.00164	1.292	22.08	0.00	0	10,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.89190	0.00089	0.00089	1.18960	0.00119	0.892	23.14	0.00	0	5,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	451.49190	0.45149	0.45149	583.08960	0.58309	451.492	23.14	0.00	0	397.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.83040	0.00083	0.00083	1.11670	0.00112	0.830	23.35	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.45270	0.00045	0.64310	0.00064	0.453	25.24	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.11110	0.00011	0.22240	0.00022	0.111	28.39	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.10310	0.00010	0.21120	0.00021	0.103	28.54	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.00660	0.00001	0.02780	0.00003	0.007	42.10	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.00650	0.00001	0.02580	0.00003	0.007	43.62	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00650	0.00001	0.02120	0.00002	0.007	48.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.00650	0.00001	0.02080	0.00002	0.007	48.66	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.08830	0.00009	0.39920	0.00040	0.088	100.00	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.55300	11.55300	11.42270	11.42270		12.21	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	0.43040	0.00043	1.10390	0.00110	0.430	22.19	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	436.61150	0.43661	312.87730	0.31288	436.612	18.30	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	4.37190	0.00437	12.49570	0.01250	4.372	17.87	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	3.18860	0.00319	2.70060	0.00270	3.189	17.36	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.00970	0.00001	0.02210	0.00002	0.010	39.88	0.00	0	500.00
\$ / R	On 17/12/2014	Any day expiry			11.55510	11.55510	11.42440	11.42440		12.46	0.00	0	0.00
\$ / R	On 17/12/2014	Any day expiry	11.42	Put	35.51700	0.03552	0.00000	0.00000	35.517	13.69	121,500.00	1,500	1,500.00
\$ / R	On 19/12/2014	Any day expiry			11.55730	11.55730	11.42890	11.42890		12.52	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	9.44420	0.00944	23.15410	0.02315	9.444	15.54	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	261.99130	0.26199	164.78370	0.16478	261.991	14.30	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	24.69130	0.02469	55.88370	0.05588	24.691	14.30	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.56290	11.56290	11.43750	11.43750		12.02	0.00	0	440.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	211.67470	0.21167	0.00000	0.00000	211.675	12.94	750,750.00	5,000	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	63.26360	0.06326	0.00000	0.00000	63.264	12.83	302,500.00	5,000	5,000.00
\$ / R	On 05/01/2015	Any day expiry			11.59400	11.59400	11.46560	11.46560		11.73	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	563.93380	0.56393	444.98590	0.44499	563.934	12.00	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	38.75880	0.03876	71.96140	0.07196	38.759	11.88	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	261.94580	0.26195	184.54390	0.18454	261.946	11.82	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	67.94580	0.06795	118.94390	0.11894	67.946	11.82	0.00	0	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.64180	11.64180	11.51110	11.51110		12.48	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	12.32780	0.01233	17.72700	0.01773	12.328	12.83	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	39.73170	0.03973	67.59200	0.06759	39.732	11.66	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	315.09000	0.31509	241.94410	0.24194	315.090	12.15	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.27700	0.00128	1.52160	0.00152	1.277	21.04	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.64560	11.64560	11.51490	11.51490		12.54	0.00	0	0.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	229.77440	0.22977	178.49470	0.17849	229.774	12.49	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.69600	11.69600	11.56440	11.56440		12.72	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	20.51680	0.02052	29.39130	0.02939	20.517	12.00	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	63.39060	0.06339	94.83820	0.09484	63.391	11.74	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	318.36220	0.31836	258.00150	0.25800	318.362	12.54	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	5.39950	0.00540	3.49740	0.00350	5.400	20.87	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.69790	11.69790	11.56640	11.56640		12.72	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.69980	11.69980	11.56830	11.56830		12.73	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.73300	11.73300	11.60120	11.60120		12.83	4,274,108,973.00	364,281	882,568.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.62200	0.00562	6.00670	0.00601	5.622	14.15	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	7.97990	0.00798	8.64680	0.00865	7.980	13.11	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	10.99190	0.01099	13.65150	0.01365	10.992	12.20	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	18.48880	0.01849	26.88560	0.02689	18.489	11.75	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	21.98310	0.02198	31.74260	0.03174	21.983	11.74	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 16/03/2015	Foreign Exchange Future	10.79	Put	25.16170	0.02516	36.12400	0.03612	25.162	11.72	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	26.01280	0.02601	37.29230	0.03729	26.013	11.72	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	35.91020	0.03591	50.73400	0.05073	35.910	11.69	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	781.67250	0.78167	668.94710	0.66895	781.673	11.67	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	583.69770	0.58370	493.10850	0.49311	583.698	11.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	115.92970	0.11593	161.04690	0.16105	115.930	11.93	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	483.62330	0.48362	404.89680	0.40490	483.623	12.13	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	158.24630	0.15825	212.92050	0.21292	158.246	12.17	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	174.18510	0.17419	232.05190	0.23205	174.185	12.25	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	401.80620	0.40181	334.20110	0.33420	401.806	12.41	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	396.38940	0.39639	329.56850	0.32957	396.389	12.43	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	370.15410	0.37015	307.20150	0.30720	370.154	12.53	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	263.28290	0.26328	223.34040	0.22334	263.283	13.20	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	484.25810	0.48426	584.19140	0.58419	484.258	13.76	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	217.25810	0.21726	185.39140	0.18539	217.258	13.76	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	118.93330	0.11893	104.65910	0.10466	118.933	15.64	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	108.89050	0.10889	96.28490	0.09628	108.890	15.95	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	105.40440	0.10540	93.37440	0.09337	105.404	16.07	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	84.66510	0.08467	75.49900	0.07550	84.665	16.89	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	67.17590	0.06718	59.92710	0.05993	67.176	17.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	25.56840	0.02557	24.77430	0.02477	25.568	21.74	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.75520	11.75520	11.62310	11.62310		12.85	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	31.28870	0.03129	43.55420	0.04355	31.289	11.83	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	61.60500	0.06160	84.81820	0.08482	61.605	11.73	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	81.70910	0.08171	116.21090	0.11621	81.709	11.68	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	395.14410	0.39514	332.31990	0.33232	395.144	12.58	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	305.68110	0.30568	261.76650	0.26177	305.681	13.06	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	27.49100	0.02749	28.26180	0.02826	27.491	24.50	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.76530	11.76530	11.63300	11.63300		12.80	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	96.97860	0.09698	134.27900	0.13428	96.979	11.76	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	193.66480	0.19366	169.18030	0.16918	193.665	14.54	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.81980	11.81980	11.68660	11.68660		12.89	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	43.08010	0.04308	57.19860	0.05720	43.080	11.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	96.84840	0.09685	129.03200	0.12903	96.848	11.63	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	313.93300	0.31393	275.65400	0.27565	313.933	13.56	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	50.11950	0.05012	49.93750	0.04994	50.119	25.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.87840	11.87840	11.74420	11.74420		12.93	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	52.18640	0.05219	67.23010	0.06723	52.186	11.81	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	70.70150	0.07070	90.73100	0.09073	70.701	11.73	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	108.03100	0.10803	137.36980	0.13737	108.031	11.60	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	410.57830	0.41058	364.33630	0.36434	410.578	13.10	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	312.75120	0.31275	279.79670	0.27980	312.751	14.11	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	68.72560	0.06873	63.40650	0.06341	68.726	25.92	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.91070	11.91070	11.77600	11.77600		13.05	123,132,816.60	10,338	49,050.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	48.86950	0.04887	62.59240	0.06259	48.869	11.84	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	51.05680	0.05106	65.31500	0.06532	51.057	11.83	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	56.87450	0.05687	72.53600	0.07254	56.874	11.80	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	82.43380	0.08243	103.93280	0.10393	82.434	11.71	0.00	0	22,320.00

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	11.00	Put	85.76240	0.08576	107.98920	0.10799	85.762	11.70	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	104.03570	0.10404	130.12170	0.13012	104.036	11.65	416,142.80	4,000	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	149.53400	0.14953	197.87560	0.19788	149.534	11.54	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	185.91840	0.18592	240.64770	0.24065	185.918	11.79	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	205.85560	0.20586	263.73510	0.26374	205.856	11.92	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	226.93710	0.22694	287.93410	0.28793	226.937	12.04	453,874.20	2,000	3,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	583.17040	0.58317	515.55740	0.51556	583.170	12.29	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	487.14600	0.48715	431.96240	0.43196	487.146	12.80	243,573.00	500	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	262.46770	0.26247	238.04280	0.23804	262.468	15.14	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	249.17870	0.24918	226.46090	0.22646	249.179	15.36	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	192.37700	0.19238	176.49790	0.17650	192.377	16.51	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	166.23380	0.16623	152.89730	0.15290	166.234	17.16	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	142.50580	0.14251	132.03750	0.13204	142.506	17.84	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.93950	11.93950	11.80450	11.80450		13.01	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	60.17290	0.06017	76.81970	0.07682	60.173	11.77	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	118.35380	0.11835	148.80470	0.14880	118.354	11.60	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	309.00730	0.30901	280.28550	0.28029	309.007	14.77	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	71.26100	0.07126	66.64000	0.06664	71.261	25.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.00760	12.00760	11.87150	11.87150		13.26	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	65.35730	0.06536	83.99440	0.08399	65.357	11.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	127.80770	0.12781	158.99410	0.15899	127.808	11.61	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	315.38030	0.31538	287.96020	0.28796	315.380	15.38	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	88.17760	0.08818	76.91070	0.07691	88.178	25.37	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.06730	12.06730	11.93050	11.93050		13.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	71.00070	0.07100	87.85250	0.08785	71.001	11.56	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	133.23410	0.13323	166.70790	0.16671	133.234	11.55	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	315.01250	0.31501	289.01210	0.28901	315.013	15.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	92.57010	0.09257	81.81480	0.08181	92.570	25.14	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.10450	12.10450	11.96720	11.96720		13.40	0.00	0	5,174.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	51.71330	0.05171	62.13840	0.06214	51.713	11.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,559.42820	1.55943	1,433.08300	1.43308	1,559.428	11.83	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	99.63280	0.09963	126.45660	0.12646	99.633	11.42	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,207.95180	1.20795	1,098.22210	1.09822	1,207.952	11.43	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	103.45180	0.10345	131.02210	0.13102	103.452	11.43	1,034,518.00	10,000	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	171.30380	0.17130	210.67990	0.21068	171.304	11.57	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	603.61640	0.60362	550.66540	0.55067	603.616	13.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	444.69440	0.44469	407.40170	0.40740	444.694	14.55	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	328.13320	0.32813	301.73070	0.30173	328.133	16.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	211.92620	0.21193	195.04510	0.19505	211.926	18.56	6,357,786.00	30,000	85,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	173.99130	0.17399	167.43360	0.16743	173.991	20.16	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.13360	12.13360	11.99620	11.99620		13.36	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	76.00450	0.07600	90.88670	0.09089	76.004	11.51	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	137.74390	0.13774	171.12330	0.17112	137.744	11.48	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	316.34030	0.31634	291.49710	0.29150	316.340	16.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	104.47820	0.10448	89.44980	0.08945	104.478	25.08	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.19610	12.19610	12.05840	12.05840		13.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	81.38220	0.08138	95.15680	0.09516	81.382	11.53	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	140.89490	0.14089	173.83670	0.17384	140.895	11.42	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 28/10/2015	Any day expiry	13.56	Call	317.50540	0.31751	294.43210	0.29443	317.505	17.16	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	117.07830	0.11708	102.22270	0.10222	117.078	24.81	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.25440	12.25440	12.11640	12.11640		13.59	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	84.61670	0.08462	97.90980	0.09791	84.617	11.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	142.63150	0.14263	174.69650	0.17470	142.631	11.34	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	318.11070	0.31811	297.05250	0.29705	318.111	17.69	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	114.74540	0.11475	101.09910	0.10110	114.745	24.81	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.28780	12.28780	12.14960	12.14960		13.67	0.00	0	35,582.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,443.67190	1.44367	1,323.25480	1.32325	1,443.672	11.32	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	105.87190	0.10587	123.65480	0.12365	105.872	11.32	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,401.22490	1.40122	1,285.03130	1.28503	1,401.225	11.28	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,244.87600	1.24488	1,139.47860	1.13948	1,244.876	11.39	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,102.37640	1.10238	0.00000	0.00000	1,102.376	11.59	1,319,544.55	1,197	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	476.99660	0.47700	0.00000	0.00000	476.997	15.50	1,141,929.86	2,394	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	456.69030	0.45669	426.55660	0.42656	456.690	15.76	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	437.75780	0.43776	409.29640	0.40930	437.758	16.01	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	397.34210	0.39734	371.57620	0.37158	397.342	16.62	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.30880	12.30880	12.17090	12.17090		13.67	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	87.55560	0.08756	102.46480	0.10246	87.556	11.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	146.73450	0.14673	177.32960	0.17733	146.735	11.37	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	317.07810	0.31708	298.08380	0.29808	317.078	18.22	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	109.95910	0.10996	95.43110	0.09543	109.959	24.62	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.48680	12.48680	12.34980	12.34980		14.12	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.54940	11.54940	11.41810	11.41810		13.67	3,141,436.80	272	1,319.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.73300	11.73300	11.60120	11.60120		12.83	5,796,102.00	494	1,248.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	56,266.93270	0.56267	47,441.58670	0.47442	56,266.933	11.89	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.91070	11.91070	11.77600	11.77600		13.05	0.00	0	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.10450	12.10450	11.96720	11.96720		13.40	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.28780	12.28780	12.14960	12.14960		13.67	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.12200	18.12200	17.88220	17.88220		12.82	53,985,438.00	2,979	38,296.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	0.31050	0.00031	2.68040	0.00268	0.311	21.84	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	0.59000	0.00059	5.60640	0.00561	0.590	20.63	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	382.86160	0.38286	621.09170	0.62109	382.862	17.00	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.08000	0.00008	0.14540	0.00015	0.080	24.67	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.04650	0.00005	0.08050	0.00008	0.047	26.61	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.24760	18.24760	18.00860	18.00860		11.76	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	282.94470	0.28294	428.29380	0.42829	282.945	11.74	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	452.66910	0.45267	628.90880	0.62891	452.669	12.19	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	544.33350	0.54433	731.84580	0.73185	544.333	12.42	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	4.21990	0.00422	3.68010	0.00368	4.220	17.71	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.15080	0.00215	2.16030	0.00216	2.151	19.41	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.11130	0.00211	2.16570	0.00217	2.111	19.46	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39810	18.39810	18.15680	18.15680		12.16	64,522,136.70	3,507	31,400.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	39.04970	0.03905	50.04510	0.05005	39.050	12.95	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	56.98680	0.05699	75.99380	0.07599	56.987	12.36	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	263.24060	0.26324	214.53420	0.21453	263.241	13.30	0.00	0	570.00

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	19.25	Call	209.45770		0.20946		169.64940	0.16965	209.458	13.77	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	144.92700		0.14493		117.43810	0.11744	144.927	14.40	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66290		18.66290		18.41740	18.41740		12.68	0.00	0	3,250.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.95570		18.95570		18.70570	18.70570		12.56	0.00	0	695.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.23610		19.23610		18.98540	18.98540		13.36	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09721		0.09721		0.09581	0.09581		19.73	291.63	3	3,286.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09888		0.09888		0.09747	0.09747		13.44	0.00	0	550.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10049		0.10049		0.09905	0.09905		13.78	0.00	0	15,006.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10229		0.10229		0.10083	0.10083		15.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.33290		14.33290		14.15200	14.15200		11.61	42,769,373.60	2,984	53,881.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	0.14050		0.00014		2.62090	0.00262	0.141	20.12	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	1.43640		0.00144		20.25210	0.02025	1.436	16.32	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	7.42460		0.00742		65.68580	0.06569	7.425	13.89	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.01090		0.00001		0.27270	0.00027	0.011	21.08	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.00770		0.00001		0.12430	0.00012	0.008	23.81	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.00660		0.00001		0.08050	0.00008	0.007	25.37	0.00	0	7,000.00
€ / R	On 23/02/2015	Any day expiry			14.52190		14.52190		14.34060	14.34060		11.81	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	365.18740		0.36519		285.69370	0.28569	365.187	11.70	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	253.28740		0.25329		355.09370	0.35509	253.287	11.70	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.57000		14.57000		14.38860	14.38860		11.97	30,378,450.00	2,085	49,725.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	26.91640		0.02692		37.32290	0.03732	26.916	11.30	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	72.09980		0.07210		108.79920	0.10880	72.100	11.03	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	120.08180		0.12008		174.47940	0.17448	120.082	11.28	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	125.83670		0.12584		182.13240	0.18213	125.837	11.31	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	219.34210		0.21934		181.75700	0.18176	219.342	13.16	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	207.29060		0.20729		172.19170	0.17219	207.291	13.29	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	165.78970		0.16579		139.84430	0.13984	165.790	13.82	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	160.39340		0.16039		135.63720	0.13564	160.393	13.90	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	155.24030		0.15524		131.58080	0.13158	155.240	13.98	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	147.20020		0.14720		125.14210	0.12514	147.200	14.12	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	127.15480		0.12715		109.04750	0.10905	127.155	14.51	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.77290		14.77290		14.58860	14.58860		12.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	673.75700		0.67376		578.24980	0.57825	673.757	11.74	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.80210		14.80210		14.61740	14.61740		12.36	0.00	0	8,709.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	62.39770		0.06240		76.75520	0.07676	62.398	11.52	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	348.65280		0.34865		311.02150	0.31102	348.653	13.64	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.06270		15.06270		14.87480	14.87480		12.67	0.00	0	200.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.31740		15.31740		15.12880	15.12880		12.87	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	166.88210		0.16688		199.81010	0.19981	166.882	11.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	483.75000		0.48375		456.32320	0.45632	483.750	15.15	0.00	0	6,076.00
AlR03/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			535.44600		535.44600		542.14600	542.14600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			543.99400		543.99400		550.80900	550.80900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 05/02/2015	Index Future			447.44300		447.44300		449.81000	449.81000			0.00	0	116.00
AL37	On 07/05/2015	Index Future			454.58600		454.58600		456.99800	456.99800			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			529.88800		529.88800		534.07700	534.07700			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			538.34700		538.34700		542.61100	542.61100			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			483.62500		483.62500		487.97100	487.97100			58,035,000.00	12	654.00
ALBI	On 07/05/2015	Index Future			491.34500		491.34500		495.76900	495.76900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.80800		499.80800		504.31300	504.31300			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.60840		9.60840		9.48960	9.48960		12.70	4,170,045.60	434	10,667.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	4.14180		0.00414		30.69460	0.03069	4.142	16.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	195.40710		0.19541		312.79390	0.31279	195.407	17.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.35460		0.00035		0.36780	0.00037	0.355	24.29	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.00840		0.00001		0.01050	0.00001	0.008	41.11	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.00800		0.00001		0.01040	0.00001	0.008	42.58	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.69590		9.69590		9.57690	9.57690		10.88	1,784,045.60	184	21,061.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.78550		9.78550		9.66480	9.66480		10.93	0.00	0	5,120.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.88880		9.88880		9.76570	9.76570		11.89	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.07340		10.07340		9.97980	9.97980		9.52	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.21180		10.21180		10.11820	10.11820		10.35	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.34480		10.34480		10.24910	10.24910		10.98	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			0.00060		0.00060		-0.00130	-0.00130			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,351.43520		1,351.43520		1,222.08760	1,222.08760			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,451.43520		1,451.43520		1,322.08760	1,322.08760			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			1.26800		1.26800		-41.70430	-41.70430			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,251.43580		1,251.43580		1,122.08880	1,122.08880			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			284.68400		284.68400		230.50680	230.50680			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			126.89060		126.89060		84.77810	84.77810			0.00	0	5,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.91400		11.91400		11.77190	11.77190		13.44	416,990.00	35	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.11780		12.11780		11.97500	11.97500		12.70	424,123.00	35	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.31640		12.31640		12.17060	12.17060		12.97	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.86820		1.86820		1.84480	1.84480		16.61	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.87850		1.87850		1.85450	1.85450		11.78	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89400		1.89400		1.86900	1.86900		12.32	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 05/02/2015	Bond Future	125.22085		125.22085		125.26319	125.26319			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.72043		125.72043		125.76583	125.76583			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.48088		85.89332		9.33582	86.99471			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.56330		83.47664		9.41350	84.59738			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.63391		84.93076		9.47926	86.07256			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	481.66800		481.66800		485.54900	485.54900			28,900,080.00	6	428.00
GOVI	On 07/05/2015	GOVI	489.35700		489.35700		493.30800	493.30800			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	497.78600		497.78600		501.80900	501.80900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.98176		118.98176		119.02615	119.02615			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.89089		120.89089		120.93824	120.93824			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	127.12192		127.12192		127.16886	127.16886			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	129.16165		129.16165		129.21191	129.21191			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	129.92950		129.92950		129.97682	129.97682			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	130.64525		130.64525		130.69570	130.69570			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	138.32445		138.32445		138.37489	138.37489			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	140.54364		140.54364		140.59779	140.59779			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	226.34400		226.34400		226.30100	226.30100			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.97600		229.97600		229.93500	229.93500			0.00	0	81.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/08/2015		Index Future	233.95400	233.95400		233.91600	233.91600			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	612.88200	612.88200		612.91700	612.91700			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	622.89200	622.89200		622.93000	622.93000			0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.09000	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	6.40000	93.60000		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	6.85000	93.15000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.98000	93.02000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.10000	92.90000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.21000	92.79000		7.18000	92.82000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12750	0.12750		0.12630	0.12630		14.28	0.00	0	9.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12540	0.12540		0.12570	0.12570			0.00	0	0.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06350	0.06350		0.06190	0.06190		24.44	0.00	0	25.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06250	0.06250		0.06090	0.06090		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05490	0.05490		0.05380	0.05380			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.24100	1.24100		1.23940	1.23940			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24180	1.24180		1.24030	1.24030			0.00	0	3.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24280	1.24280		1.24130	1.24130			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	7.97638	120.57618		7.85548	121.61629		7.58	30,144,045.00	250	45,397.00
R186	On 05/02/2015	8.00	Put	1,341.00000	1.34100		920.88000	0.92088	1,341.000	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	1,149.65000	1.14965		775.71000	0.77571	1,149.650	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	15.97000	0.01597		7.72000	0.00772	15.970	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.03066	122.50097		7.90505	123.56013		7.53	0.00	0	1.00
R186	On 06/08/2015		Bond Future	8.06871	119.33299		7.93821	120.41286		7.90	0.00	0	0.00
R186	On 05/11/2015		Bond Future	8.08635	121.53417		7.95104	122.63499		7.66	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	1,135.09000	1.13509		943.87000	0.94387	1,135.090	8.11	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/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	288.42219		288.42219		288.52915	288.52915			0.00	0	898.00
R197	On 07/05/2015	Bond Future	293.05014		293.05014		293.16389	293.16389			0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future	237.96046		237.96046		237.70019	237.70019			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future	241.77871		241.77871		241.51856	241.51856			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	7.78122		103.29879		7.64456	104.10836		5.56	55,781,346.60	540	11,167.00
R2023	On 07/05/2015	Bond Future	7.83619		101.02350		7.69327	101.84809		5.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	7.87208		102.78273		7.72242	103.62364		5.98	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	257.16000	0.25716	198.67000	0.19867	257.160	6.36	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future	6.92676		106.45249		6.80606	106.74047		1.79	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,802.19000	1.80219	2,087.79000	2.08779	1,802.190	1.98	0.00	0	55.00
R203	On 07/05/2015	Bond Future	6.98051		103.98516		6.84465	104.27989		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future	6.97433		105.79630		6.81964	106.09815		1.73	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	8.37241		97.07139		8.23153	98.24471			0.00	0	4,664.00
R2030	On 07/05/2015	Bond Future	8.43026		98.62137		8.28474	99.81544			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	8.54444		100.37306		8.40376	101.61447			0.00	0	15.00
R2032	On 07/05/2015	Bond Future	8.60272		97.82018		8.45756	99.08351			0.00	0	0.00
R2032	On 06/08/2015	Bond Future	8.64827		99.52435		8.49855	100.81152			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	8.63166		98.94305		8.48080	100.42013			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future	8.68838		100.52287		8.53302	102.02567			0.00	0	500.00
R2037	On 06/08/2015	Bond Future	8.73467		98.01371		8.57467	99.54455			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	7.18227		103.82124		7.05858	104.23992		2.81	0.00	0	10,809.00
R204	On 07/05/2015	Bond Future	7.24219		105.47856		7.10785	105.90608		2.80	0.00	0	0.00
R204	On 06/08/2015	Bond Future	7.26556		103.27619		7.11902	103.71309		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	115.38000	0.11538	87.62000	0.08762	115.380	3.11	0.00	0	699.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/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			8.78163		99.90652		8.61555	101.66199			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.83834		101.50181		8.66747	103.28732			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.88536		98.88439		8.70956	100.70299			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.75193		103.91072		8.59604	105.61174			7,273,750.40	70	43,196.00
R2048	On 07/05/2015	Bond Future			8.80375		101.13885		8.64348	102.86920			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84541		102.90024		8.68070	104.66268			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			7.42803		99.78899		7.28465	100.37143		3.73	37,919,816.20	380	33,858.00
R207	On 07/05/2015	Bond Future			7.49346		101.38217		7.34034	101.97604		3.72	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,508.40000		1.50840	1,949.37000	1.94937		1,508.400	3.85	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.53067		99.50341		7.36665	100.10952		3.87	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,115.53000		1.11553	1,488.95000	1.48895		1,115.530	3.86	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			7.56079		98.53210		7.42861	99.15874		4.55	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.61849		96.70529		7.47893	97.34393		4.76	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.65264		98.38971		7.50506	99.04131		4.76	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	183.22000		0.18322	140.76000	0.14076		183.220	5.09	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.65716		96.80084		7.50126	97.46531		4.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	615.19000		0.61519	474.53000	0.47453		615.190	5.10	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			8.56463		79.83749		8.41891	81.01742		10.95	0.00	0	27,525.00
R209	On 07/05/2015	Bond Future			8.61562		77.96407		8.46580	79.16451		11.97	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.65532		79.32225		8.50137	80.54508		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	489.23000		0.48923	399.28000	0.39928		489.230	12.86	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/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	177.89044		177.89044		177.95632	177.95632			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.66950		178.66950		178.73967	178.73967			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	132.22705		132.22705		132.28384	132.28384			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	134.34882		134.34882		134.40897	134.40897			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	137.58052		137.58052		137.63264	137.63264			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	139.78817		139.78817		139.84366	139.84366			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	8.42304		90.74513		8.28741	91.83077		9.36	27,223,539.00	300	22,096.00
R213	On 07/05/2015	Bond Future	8.47582		88.64919		8.33601	89.75403		10.21	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.51643		90.19302		8.37230	91.31873		10.35	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	8.66043		80.71520		8.49439	82.13045		11.58	40,357,600.00	500	9,409.00
R214	On 07/05/2015	Bond Future	8.70993		78.71239		8.53940	80.15186		12.67	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.74920		80.08316		8.57410	81.54921		12.89	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	21,425.58000		21,425.58000		21,155.41000	21,155.41000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,714.81000		21,714.81000		21,442.14000	21,442.14000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.10530		5.10530		5.04530	5.04530		8.71	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.09100		5.09100		5.03010	5.03010		7.03	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.07450		5.07450		5.01130	5.01130		7.57	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.81360		1.81360		1.79080	1.79080		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.76240		1.76240		1.74070	1.74070			0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.72580		1.72580		1.70440	1.70440			0.00	0	0.00

Total for Derivatives : **5,767,555,759.94** **526,227** **4 736 971.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.35860			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	6.88500	102.05515		6.88500	101.99899			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.76661			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.21000	105.88041		8.21000	105.80983			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.20631			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.86000	104.57146		8.86000	104.49676			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	103.83400		10.00000	103.75300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.38770			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.47070			0.00	0	80,000,000.00
AB013	On 21/11/2018	Spot Bond	9.07500	98.00652		9.07500	97.93447			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.56285		100.00000	10.42411			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.73165		10.84000	100.64356			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.00500	102.05226		7.00500	101.99467			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.41650			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.56500	104.80215		8.56500	104.72934			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	125.94425		2.30000	272.23633			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62141			0.00	57,100,000,000	22,100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44555			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.90369			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.89970			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.89691			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.28072			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01419			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.71273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		82.00891	100.00000	81.46820				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		173.20451	2.04000	173.17552				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.92328	2.76000	162.88070				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.37916	2.17000	176.34795				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.89285	1.82000	185.86511				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.76125		79.17898	7.76125	79.13035				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.76125		79.17898	7.76125	79.13035				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	99.79659				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	101.32850				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.21167				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	6.99000		99.88522	6.99000	99.82794				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	101.48405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	7.17500	107.89534		7.17500	107.83233			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.23839			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62500	95.21663		2.62500	109.15868			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000	102.92020		2.39000	162.10086			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000	117.84891		2.29000	215.70230			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	9.21500	93.20087		9.21500	93.86984			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	102.82130			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	106.02764		9.63000	105.97274			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	9.22500	108.97676		9.22500	108.89623			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.56500	92.70400		8.56500	92.63995			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.32000	108.25562	9.32000	108.17482				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	100.02002				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.91743				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.91500	107.94686	7.91500	107.87743				0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.57000	105.84113	8.57000	105.76795				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.04500	101.46692	7.04500	101.40972				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.63500	98.44638	8.63500	98.37781				0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.42000	97.93656	9.42000	97.86188				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.48500	104.49933	7.48500	104.43571				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.11000	217.92848	2.11000	276.06760				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	128.21609	1.54000	131.05940				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	131.00382	2.12000	133.61233				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00461	100.00000	0.00456				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	67.78376	100.00000	67.29233				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.33500	104.86032	11.33500	104.76455				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61231				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.78821	100.00000	6.73845				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.62710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.83640			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	40.46087		100.00000	40.16432			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59751			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.89804		11.00000	66.84068			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.89496		100.00000	25.70516			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	99.77604			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.75387			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.78594			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.77925			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.77631			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.13042			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.13042			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.14849			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.14849			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.11235			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.03997			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.81811			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.70732			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.78330			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.77637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.77365			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.77902			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.79132			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.03500	103.72066		9.03500	103.64431			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.05315			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.70621			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.00173			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	176.94856			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	176.99155			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.78586			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.79702			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.22254			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.79760			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.68620			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.58537			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.80467			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.41105			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09515			0.00	0	25,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.78508			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90030			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.81103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.81557				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.80675				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.79010				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.79945				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.81022				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.80729				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.39853	10.23000	102.31390				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.80417				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.80889				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	121.68171				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.15000	102.22937	9.15000	102.15443				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.79083				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.43407	1.75000	116.53708				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93925				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.80684				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78039				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.77357				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.78721				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11077				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20498				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45062				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.78966				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82147				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.77494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.79545			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.78391			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.78042			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22020			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.44152			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.77970			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.77970			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75176			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.77903			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76679			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70656			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75176			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.10678			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.77517			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.76266			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	127.69520			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	128.60288			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.79267			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.79458			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.43424			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.78939			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.80074			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.78039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.79239			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.79267			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.78830			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06516			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96342			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.93600			0.00	0	1,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.35851			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27670			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30136			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.39087		100.00000	22.22853			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.08247		100.00000	13.94953			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.42141			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.10769			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.21573			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35965			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.06758			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.70000	99.61972		7.70000	99.55771			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.36863			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.58895			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.52000	102.34466		8.52000	102.27392			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.32000	114.96363		9.32000	114.87736			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.17500	107.15852		7.17500	107.09594			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.95500	102.25616		8.95500	102.18195			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.95619		100.00000	12.86989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond		9.65000	103.21434		9.65000	103.13375			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.46330		2.64000	166.42732			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.14407			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.07766			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	67.97020		100.00000	67.59259			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.66533			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.02813			0.00	14,061,000,000	7,081,000,000.00
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	101.72892			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.38940			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.84500			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	99.78721			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.77644			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.07378			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	105.77000			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	102.09019			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	96.23695			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	130.76965		2.54000	297.10074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77953			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	106.54427			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.25407			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	94.43111			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.69378			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.15816			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.78870			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.70146			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	163.94924		2.55500	207.68021			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	25.47338		100.00000	24.99379			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	15.23201		100.00000	14.77577			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	15.31872		100.00000	14.85989			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	14.92851		100.00000	14.48137			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.80632			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.80905			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56842			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.62000	105.74485		8.62000	105.67132			0.00	0	50,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.91248			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.17003			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.68635			0.00	0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.38178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.14000	102.15778		9.14000	102.08255			18,280,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.41500	105.58081		7.41500	105.51748			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	38.76880		100.00000	38.25959			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	104.44391			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.51500	105.47692		8.51500	105.40446			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.94471	104.14862		10.94471	103.55326			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.97601	102.62770		10.97601	102.49106			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.00430	102.59112		11.00430	102.46790			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.18674			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.03268	102.65902		11.03268	102.43131			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.64427	102.77041		11.64427	102.69297			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.23652			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.23652			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.23658			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.19471	102.08289		11.19471	102.07138			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.13435	103.39661		11.13435	102.52476			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.97601	102.62770		10.97601	102.49106			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.02691	103.08070		11.02691	102.68679			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18858	98.55892		10.18858	102.24069			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.12708			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.10771			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.10771			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.23665	102.77112		10.23665	102.43382			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.29000	101.84789		11.29000	101.75549			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04836			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.21500	75.47827		11.21500	99.67032			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93814			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.87106		9.28000	101.83650			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.07804			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.02000	72.05002		11.02000	102.14805			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.01868			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.06815			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.06815			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	101.99493			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.08698			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	102.08698			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.99888			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.01769			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	102.08708			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.53007			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.63960			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.94471	104.73602		13.94471	104.13897			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.12387	103.57043		15.12387	103.46951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.98511	103.35882		13.98511	103.10473			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.71011			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.71011			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.71011			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.80868			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.36471			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	24.25181		100.00000	24.11404			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.47323		100.00000	22.31029			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.45316		100.00000	20.30488			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.62541		100.00000	12.53387			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.62541		100.00000	12.53387			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.26472		100.00000	15.15405			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.22662		100.00000	13.13072			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04266			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01608			0.00	16,200,000,000	8,100,000,000.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.21601			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28795			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.61435		100.00000	8.55121			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.61435		100.00000	8.55121			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond		100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.01000	104.84954		2.01000	182.13173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	7.84000	100.09208		7.84000	160.57182			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.84000	101.41134		7.84000	160.86731			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.22500	100.43509		8.22500	100.36840			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.62000	100.10413		7.62000	100.04211			1,524,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97674			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07970			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10089			0.00	120,000,000	30,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24210			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43925			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.96433		100.00000	23.79059			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	100.89943			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91690			0.00	200,000,000	50,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.92273			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99259			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08566			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.44687		100.00000	23.27688			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.44687		100.00000	23.27688			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94493			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94049			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93928			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.06500	103.67483		8.06500	103.60691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.93566			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92912			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.42177		100.00000	16.65425			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.42177		100.00000	16.65425			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.62172			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.78500		101.06103		10.78500	100.82752			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	100.23799			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11305			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.33000		68.93645		8.33000	105.93863			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.00492			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.69945			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.18730			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.38571			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.44503			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37776			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39625			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.42978			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56867			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.80476			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		65.98373		100.00000	65.50011			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.10587			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.23925			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.50863			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.03632			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.29523			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.19223			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.10660			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.74003			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.44842			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.82826			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.68801			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	70.19231		100.00000	69.78967			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.52066			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.43321			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	100.00000	80.04386		100.00000	79.52070		820,000,000,000,000.00	8,200,000,000	4,700,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.73028		100.00000	29.51473			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89554			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.50355			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.21500	109.91046		9.21500	109.82843			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.65364			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.11500	102.91257		9.11500	102.83659		11,302,600,000,000.00	1,240,000,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.22000	100.45590		12.22000	100.35720			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.51185			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.12000	102.42523		12.12000	102.32703			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.58340			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond			9.10500	101.40545		9.10500	101.33065			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond			0.00000	100.00000		0.00000	98.70500			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond			12.12000	99.67827		12.12000	99.58269			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond			0.00000	100.00000		0.00000	101.43716			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond			0.00000	100.00000		0.00000	98.01102			0.00	0	65,000,000.00
CBL21	On 06/05/2016	Spot Bond			0.00000	100.00000		0.00000	100.75345			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond			9.89000	95.19522		9.89000	95.11910			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond			9.69000	116.18369		9.69000	122.36077			0.00	0	50,000,000.00
CCT02	On 12/06/2024	Spot Bond			9.97000	110.04055		9.97000	109.95234			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond			8.85000	118.13136		8.85000	118.04661			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.12268			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond			11.41500	103.29475		11.41500	103.19976			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond			0.00000	100.00000		0.00000	103.76059			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond			0.00000	100.00000		0.00000	102.86382			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond			10.00000	104.90170		10.00000	104.81950			1,000,000.00	100	0.00
CGR15	On 22/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.89166			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond			0.00000	100.00000		0.00000	99.74085			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond			0.00000	100.00000		0.00000	101.31629			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond			0.00000	100.00000		0.00000	102.23893			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond			0.00000	100.00000		0.00000	100.26748			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond			0.00000	100.00000		0.00000	101.78887			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond			0.00000	100.00000		0.00000	101.85824			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond			0.00000	100.00000		0.00000	101.93795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.81524					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.80700					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.85051					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.67060					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.78597					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58602					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.57744	10.11000	104.49340					0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41744					0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.82549	2.76000	121.79826					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	118.96077	3.14000	121.75847					0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.39549	8.25000	102.32691					0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	129.28791	2.82000	123.39260					0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.90728	2.40000	121.12470					0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.69701					0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.42500	101.52047	8.42500	101.45144					0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.14019					0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.15786					0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47500	101.59593	8.47500	101.52645					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.47500	101.59593		8.47500	101.52645			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.52500	100.41767		8.52500	100.34860			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.78062			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.75764			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.18434			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.18434			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58914			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.77769			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.39921			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.84571		9.35000	102.76912			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.84571		9.35000	102.76912			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.35547			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.35639			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	100.04778			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.72002			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77333			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77613			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.72002			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.72002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.78026		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.62145		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.22541		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.72598		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.72598		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.72598		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.13174		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.95000	104.55047	8.95000	104.47463		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.78863		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74999		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15472		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15631		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20177		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38065		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.42421		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38369		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.25428		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09285		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01201		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.67942		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.78994		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.08330		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.72466		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.15182		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92816			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.28823			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65176			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90715			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69539			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.76539			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65173			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80875			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80116			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	101.08010			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	100.66685			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.49500	97.10284		10.49500	95.66887			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.01500	96.51627		11.01500	97.20268			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72185			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.74848			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.65199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07233				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.00730				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.73990	8.80500	101.00474				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.77903				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08285				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	99.76894				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.76484				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.74903				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.77533				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.57788				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.68498				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.76728				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.75399				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72185				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	101.00717				0.00	800,000,000	400,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.70898				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73176				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.68696				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.74311				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.80473				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.75666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99751			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.69986			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68218			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.95329			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.23217			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.62099			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	100.93090			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04374			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.79868			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.65575		10.55000	102.32714			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.67500	106.92580		9.67500	107.60915			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.77016			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.91572			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.81500	108.49008		11.81500	109.31902			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.97730			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.84500	109.14549		11.84500	108.97497			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.27500	108.48793		10.27500	108.34034			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.97730			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.06218			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.73268			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.78367			0.00	0	0.00
CLN373		On 20/09/2023	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
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.77903				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79521				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.19000	105.55046	9.19000	105.41955				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12773				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.75585				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.47255	10.55000	102.38528				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.57656	11.00000	99.84977				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.05149				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.75176				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06586				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.60500	105.29033	11.60500	105.12641				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.72777				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.77903				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.14909				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.76403				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.91603				0.00	0	3,448,939,000.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33067				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.79677				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.78994				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	99.77767				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.88522	7.01000	40.48044				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	167.47967				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.22500		100.43509		8.22500	143.97584			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.84000		36.46089		7.84000	160.57182			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.84000		36.89320		7.84000	160.86731			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.02656			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.97549			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45170			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45170			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.77791			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.79293			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79003			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44314			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77494			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07233			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79512			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.78449			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.78585			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.78449			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.38903			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.38456			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.76914		8.87000	105.92718			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.46500		101.82351		8.46500	101.75395			0.00	0	950,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.83000		113.77289		9.83000	113.68295			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.21500		102.58419		8.21500	102.51615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	9.40000	108.86919		9.40000	108.78634			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.45500	104.63909		9.45500	104.55945			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.82500	97.80641		9.82500	97.72912			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.57000	99.40325		10.57000	99.31890			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.57000	92.37389		10.57000	92.29550			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30301			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23336			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.11690			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	2.26136		100.00000	2.20971			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.35181			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.69452			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01301			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.22932			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	1.59902		100.00000	1.56250			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	3.95494		100.00000	3.90184			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.16500	100.32099		11.16500	104.00110			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.14887		100.00000	13.05143			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.72208		100.00000	5.66747			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.00017		100.00000	13.86656			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90954			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.79000	99.88190		7.79000	99.09000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.29346			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15520			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.39647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		57.99670	100.00000	56.70052				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.01223				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.43444				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.84260				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	102.46584				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.86419				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.70953				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.73214				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	99.67276				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.74767				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.12957				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.39000		103.08762	8.39000	103.01819				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500		110.79296	7.27500	110.72809				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.22000		108.39706	8.22000	108.32590				0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	8.88500		109.36059	8.88500	109.28312			132,544,653,000.00	14,917,800	1,120,000,000.00	
DV24	On 18/02/2024	Spot Bond	9.08500		106.82140	9.08500	106.74405				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.20000		110.28947	9.20000	110.20862				0.00	0	300,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.47434				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.36320				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.94386				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.39479				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	100.00000		51.16869	100.00000	50.00000				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
DVC010	On 15/09/2015	Spot Bond	100.00000		36.18173		100.00000	35.35534			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.56750			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.89482			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88313			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.70500		131.03803		7.70500	130.95729			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.60972			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		100.63060		2.24000	115.80412		13,664,000,000,000.00	6,100,000,000	21,100,000,000.00	
EL15	On 29/06/2015	Spot Bond	1.20000		102.34778		1.20000	136.28375			0.00	0	2,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.01747		2.03000	123.99671			0.00	0	5,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.46455		2.04000	111.44581		8,772,000,000,000.00	4,300,000,000	9,100,000,000.00	
EL30	On 29/07/2030	Spot Bond	2.05000		112.43939		2.05000	112.42070			0.00	0	4,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000		102.90907		2.14000	102.89101			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000		100.96761		2.22000	116.18268		10,434,000,000,000.00	4,700,000,000	19,700,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.29000		109.45939		9.29000	109.37840			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.14000		110.17074		9.14000	110.08917			0.00	0	50,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.62000		103.73713		9.62000	103.65639			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.82500		95.78192		9.82500	97.65371			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.97500		106.94296		9.97500	104.85460			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.52853			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	94.82987			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.76796			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.73867			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.46468			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.69983			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92568			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		77.56180	100.00000		76.91365			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		92.21846	100.00000		91.57055			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.19500		106.73831		11.19500	106.64357			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.19575			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.89834			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.74026			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.60000		98.93898		9.60000	98.86255			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.49108			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30465			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	100.55048			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	100.58415			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.90200		10.00000	104.82000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.49435			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.51435			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.49035			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.50702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.50342			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.49667			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500	102.71886		7.07500	102.66002			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.55000	106.35011		7.55000	106.28516			144,140,825,000.00	19,091,500	5,819,091,500.00
ES23	On 25/01/2023	Spot Bond	8.25500	114.03926		8.25500	113.96408			11,223,292,450,500.00	1,359,575,100	5,157,757,700.00
ES26	On 02/04/2026	Spot Bond	8.56000	96.49949		8.56000	96.43285			239,210,056,000.00	27,945,100	4,217,945,100.00
ES33	On 15/09/2033	Spot Bond	9.42500	85.07232		9.28000	86.11986			38,079,011,295,000.00	4,040,213,400	31,340,213,400.00
ES42	On 25/04/2042	Spot Bond	9.32000	93.10097		9.32000	93.03111			37,280,000,000,000.00	4,000,000,000	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.49747			0.00	0	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.51289			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38486			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16949			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.64429			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.45318			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77699			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25940			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41221			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19586			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.38944		100.00000	11.30686			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.08433		100.00000	11.00397			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.94200			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.48989			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93469			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.12000	97.81716		9.12000	97.74569			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03395			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03388			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.02467			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.23340			0.00	0	45,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.22989			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.23365			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.89000	101.09366		9.89000	100.78529			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.97000	112.38475		9.97000	112.29516			0.00	0	4,750,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.03610			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	132.74477		2.12000	133.61233			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.43322		2.14000	275.45842			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.34000	105.38358		2.34000	112.00071			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000	103.15018		2.37000	162.46334			0.00	0	2,000,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.72739		2.18000	219.14249			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.44500	107.69378		7.44500	107.62856			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77000	64.02480		7.77000	63.38872			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44800	41.02776		9.44800	40.12047			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.70817		9.69000	38.79719			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	82.57919		100.00000	82.02247			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	84.78239		100.00000	84.24122			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.24885			0.00	80,000,000	40,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.14700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85911		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04071		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	99.89662	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	99.89662	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02319		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	101.92822		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78495		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	101.99006		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	99.91691	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	102.11591		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	102.60792		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.53074		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	18.15137		100.09221	20.12274			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.80673			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.60772			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.39035			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.53668			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99633			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	102.01850			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84356			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.89068			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.47560			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.85754			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.41267		13.22500	59.38325			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.75149			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.75370			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.56778			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.83324			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57000	96.97670		3.57000	100.30161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.91276			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.91276			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.48551			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72185			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92950			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.80231			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.76033			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92944			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.06072			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.67754			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.91986			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.13741			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.36530			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.87300			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.31597			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.74044			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.89068			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.89068			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94498			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49179			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.57317			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63612			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.99669			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28273			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61753			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25960			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26303			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24558			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13143			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24558			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12686			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.82146			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.22618		8.75000	100.85034			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.69612			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	7.85824		100.00000	10.27025			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.47305		100.00000	9.38364			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.84741			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.68966		100.00000	1.66352			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.67861			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	27.56562		100.00000	26.94956			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.77639			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.14676		100.00000	9.02397			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	25.20826		100.00000	24.64487			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77635			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	11.76884		100.00000	11.50581			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.77447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.73565			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.84655			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.79501			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93000		100.30485		2.93000	126.87302			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.66177			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.65311			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.65311			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.49359			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.00293			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.99190			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.04257			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02662			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		117.32231		3.46000	122.67421			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.02732			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.04724			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000		107.86680		3.51000	122.28639			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000		105.47569		3.49000	122.44134			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		102.15255		2.86000	127.55612		11,797,500,000,000.00	4,125,000,000	4,125,000,000.00	
FRC74	On 20/09/2016	Spot Bond	2.93000		101.45415		2.93000	134.85976			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15095			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.77045			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.01407			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.66914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.34171			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.25760			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.94148			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93927			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.04927			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94699			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.20428	100.00000	100.00000	11.12216			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.92539	100.00000	100.00000	33.67398			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	64.25309	100.00000	100.00000	63.65316			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.36368	100.00000	100.00000	18.19035			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	8.24021	100.00000	100.00000	7.93286			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	11.13509	100.00000	100.00000	10.50843		426,000,000,000,000.00	4,260,000,000	4,260,000,000.00	
FRI15	On 14/03/2015	Spot Bond	5.00000	151.90228		5.00000	151.84065			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53655			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.10672			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.19891			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.50596			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.86643			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40718			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.33024			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800	83.92095		1.94800	107.22371			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000	104.68278		2.34000	137.55296			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.04135			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.48682		10.38000	101.40208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104		On 23/01/2024	Spot Bond		10.38000	101.48682	10.38000	101.40208			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.00000	0.00000	108.68000			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	100.00000	0.00000	101.04363			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.48000	102.24461	2.48000	110.98287			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.49000	210.52975	2.49000	209.61382			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.45000	111.59509	2.45000	111.57293			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.21351			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond		2.52000	209.64025	2.52000	208.71867			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.15055			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond		2.42500	111.16630	2.42500	111.14446			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond		2.54000	109.83661	2.54000	109.81400			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.39636			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond		0.00000	100.00000	0.00000	50.05600			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.66028			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond		2.64500	108.70013	2.64500	107.80412			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond		2.64000	113.70364	2.64000	259.96862			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond		2.69000	112.03938	2.69000	258.13015			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond		2.35500	98.07996	2.35500	97.92114			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond		2.72000	160.15304	2.72000	202.86870			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.26000	126.31454	2.26000	273.03764			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.15000	127.33955	2.15000	275.25571			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		2.87000	120.80566	2.87000	261.11682			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.59000	102.05736	2.59000	129.65332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.98684			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		133.63530		2.12000	129.52691			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19122			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43180			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.82585			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.24839		2.32000	111.22748			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.38607		104.97509	21.22058			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.01419		101.07593	24.82704			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.49926		100.44759	15.86105			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.26520		100.76967	21.10826			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		119.64679		2.01000	119.62707			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	2.28500		98.17972		2.28500	112.55871			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.65498			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31500		97.91413		2.31500	112.25396			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.33509			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000		125.48320		2.35000	343.65936			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.68304			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.32631			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	6.31500		102.79218		6.31500	102.73966			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.51500		102.77368		7.51500	102.71087			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.86500		103.65886		7.86500	103.59261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.00000	108.94854	8.00000	108.87813				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.47500	102.80893	8.47500	102.73823				0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.69000	102.04905	8.69000	101.97753				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.28500	93.56522	9.28500	93.49488				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.33000	109.24174	9.33000	109.15967				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.67000	101.70376	9.67000	100.67108				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.13000	98.00446	10.13000	97.92555				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.92000	83.01293	9.92000	82.94672				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.52680				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.58222				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.60437				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.65972				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.74831				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.81475				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	102.10261				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	100.41528				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.43301				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.26907				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.44903				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.46682				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.48164				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.54676				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.48054			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59755			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.86500		102.94575		8.86500	102.87218			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.97808			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		13.39980		100.00000	13.09374			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		19.72916		100.00000	19.27855			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.03485		100.00000	10.76817			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.89529			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.91386			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.94975			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.99426			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.05601			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26779			0.00	80,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.20327			0.00	0	173,333,300.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.92539			0.00	0	1,000,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.03531			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.01909			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.46208			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63176			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	915,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33959			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44981			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.78308			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16819			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	15.29639		100.00000	14.95452			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34230			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94213			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.81120			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.82069			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.01937			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.98729			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	101.12928			0.00	80,000,000	20,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.35734	102.14698		7.35734	98.41815			735,734,000,000.00	100,000,000	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	101.17970			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.35769	101.82328		8.35769	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	101.24449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	8.80802	101.89144		8.80802	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	101.32365			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21819			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35319			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40036			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75860			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.89500	105.12872		8.89500	105.05416			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.94500	111.67626		7.94500	111.60534			74,679,583,650,000.00	9,399,570,000	10,319,570,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.13341		1.96000	279.13764			294,000,000,000.00	150,000,000	11,278,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	132.06164		1.96000	285.46736			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.23500	103.55851		9.23500	103.48231			0.00	0	12,611,586,800.00
HWAY35	On 31/07/2035	Spot Bond	9.23500	103.56089		9.23500	103.48469			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	97.06667		100.00000	96.29630			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.26770		100.00000	25.08251			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	63.67463		100.00000	63.21299			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.42899		100.00000	30.20839			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.28251		100.00000	22.12096			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	98.62580		100.00000	97.84305			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67500	118.97790		1.67500	118.96173			76,420,346,730,000.00	45,624,087,600	24,228,152,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.72000	127.18231		1.72000	127.16456			159,848,782,392,000.00	92,935,338,600	19,441,546,100.00
I2046	On 31/03/2046	Spot Bond	1.73000	128.68091		1.73000	128.66264			21,411,286,872,000.00	12,376,466,400	98,174,164,300.00
I2050	On 31/12/2050	Spot Bond	1.76000	138.42316		1.76000	138.40340			16,941,181,312,000.00	9,625,671,200	64,296,305,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.10000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.33500	103.36778		7.33500	103.30657			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29099			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.15822			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.02500	104.09877		8.02500	104.03091			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.76500	108.76954		7.76500	108.70089			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.84500	103.31180		7.84500	103.24700			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80549			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	101.34722		1.70000	130.62834			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.69937		2.19000	133.01401			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.57959			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.11178			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.88500	104.27309		7.88500	104.20665			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19152			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90449			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62529			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.45000	98.36555		8.45000	98.29885			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.89500	96.39070		8.89500	96.32233			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.83700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.96500	99.67837		7.96500	99.61423			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.94500	104.01674		8.94500	103.91901			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70071			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.83830			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.71076		7.90000	101.64654			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.23000	102.63375		8.23000	102.56629			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.92357			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.56391			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.53500	104.78624		7.53500	104.72307			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.19000	106.52777		8.19000	106.45808			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.30500	109.09462		9.30500	109.01376			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.46020			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95090			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86657			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.88457			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.90242			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00645		100.00000	0.00641			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06938			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.02438			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.54000	100.31284		8.54000	100.24373			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.36755			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.37958			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.57000	105.65135		9.57000	100.33839			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.77441		5.00000	100.73371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.77441		5.00000	100.73371			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.85553		5.00000	101.81454			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.77634		5.00000	100.73533			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.01163		4.00000	100.97847			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	103.28529		4.00000	100.61117			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	34.15243		100.00000	33.83354			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	33.95976		100.00000	33.64267			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	33.95976		100.00000	33.64267			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	106.50883		9.20000	106.42990			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.70205			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.70205			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59461			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.31343		100.00000	7.25923			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.43871			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	89.68059		100.00000	89.02439			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.77500	102.23788		8.77500	102.16575			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.49597			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	14.39984		100.00000	14.29544			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	64.25309		100.00000	63.65316			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	10.99179		100.00000	10.84741			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	21.36549		100.00000	20.77347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN276U	On 30/06/2021	Spot Bond	100.00000		1.11976	100.00000	1.11335				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.38809	100.00000	8.90448				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		13.75587	100.00000	13.43097				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.96577	6.25000	99.86320				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.62470	6.25000	99.52284				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.35000		99.49801	6.35000	99.39478				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000		99.37760	6.35000	99.27462				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.25747	6.35000	99.15474				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.13764	6.35000	99.03515				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.40000		99.01044	6.40000	98.90741				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.88169	6.45000	98.77813				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.76089	6.45000	98.65758				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.52017	6.45000	98.41737				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.88838				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94471		103.58241	10.94471	103.14265				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94471		102.32612	10.94471	102.23425				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.94718				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	101.90992				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.29110	6.50000	101.23772				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.96798				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.44484				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.93894				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15129			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.89068			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.15947			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.47077			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.44897			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69993			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.57736			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.44441			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.43954			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.30035			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.01203			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.03373			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.60685			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.32806			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.55784			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.99888			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.21068			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.85411			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.36744			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27699			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.53500		102.05106		8.53500	101.98080			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49722			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.53263			0.00	80,000,000	20,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.55625			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.18729			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.24735			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.35451			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.34000		100.77706		9.34000	100.70086			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.84848			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.45500		105.30976		8.45500	105.23751			0.00	0	2,180,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.39971			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.35720			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.76575			0.00	3,180,000,000	1,590,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.77122			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.51500		100.81265		8.51500	100.74377			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.36374			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.09777			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.67733		3.28000	126.95760			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55000		142.63522		3.55000	142.59387			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.68516			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.41598			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.34274			0.00	200,000,000	100,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.75262			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.67500	98.53776		3.67500	99.36870			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.67500	98.45562		3.67500	105.57399			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.02294			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.69879			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.07000	111.94902		10.07000	111.85790			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.30350			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.65000	141.08605		3.65000	141.04400			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.25000	99.93155		6.25000	99.98288			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.25000	99.59072		6.25000	99.48893			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.35000	99.46358		6.35000	99.36042			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.35000	99.34325		6.35000	99.24034			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.35000	99.34325		6.35000	99.12054			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.35000	99.10345		6.35000	99.00104			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.40000	98.97607		6.40000	98.87312			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.45000	98.84714		6.45000	98.74366			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.45000	98.72643		6.45000	98.62319			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.45000	98.60601		6.45000	98.50302			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.67252			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.48825			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.22128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.33583			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.43132			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22893			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26074			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26891			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21173			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12207			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92636			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.86197			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51404			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30725			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30423			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.51141			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.19568			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99748			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83086			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.87235			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.55972			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.59956			0.00	10,352,000,000	5,176,000,000.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.59955			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.79000	104.79528		8.79000	105.60328			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.19961		100.00000	15.02881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		12.14786	100.00000	11.98830				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.09347				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.96000		104.46847	8.96000	105.47961				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94410				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.25023				0.00	0	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.94612				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.44838				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.95749				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.16771				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.31500		105.89440	7.31500	101.06984				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.80204				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.46221				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.19703				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		87.39770	100.00000	86.78367				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.93805				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		92.00423	100.00000	91.32440				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.98279				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		34.73208	100.00000	34.48027				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.66932				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		90.40984	100.00000	89.75310				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		95.23829	100.00000	94.54649				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		89.20455	100.00000	88.56585				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		99.18256	100.00000	98.37838				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94018			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93787			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.08739			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	57.24334		100.00000	56.82833			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.43384			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00657			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.22000	143.11936		8.22000	143.02384			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.75998			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.66915			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.87083			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24405			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.78245			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.65806			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.89500	104.49332		9.89500	99.30578			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88723			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.56500	100.47520		8.56500	100.40653			0.00	0	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.61500	75.70727		8.61500	98.69493			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.07500	103.43264		9.07500	103.35783			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		100.00000	0.56534		100.00000	0.55243		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.91420			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.83500	100.85833		9.83500	100.77869		20,456,800,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90628			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.50678			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.37591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.52739			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.70881			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.51599			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12388			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.04942			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.53138			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.64241			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.49155			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		100.00000	44.64075		100.00000	29.62963			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.84109			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.85466			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	99.18478		100.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.01868			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22929			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.76783			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.36528			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.67665			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26382			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.59291			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05329			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19273			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.66955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.67596			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.69116			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05646			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	87.38014		100.00000	86.76767			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	40.26293		100.00000	39.96782			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	98.11321		100.00000	97.32620			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.38798		100.00000	20.12019			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.64647		100.00000	19.20739			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	19.72886		100.00000	19.28794			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	24.04427		100.00000	23.50690			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.45000	103.55587		8.45000	103.48525			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.47000	103.02230		8.47000	102.95189			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05692			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93765			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94209			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.17900			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36392			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.22391			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.37387			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.70000	103.12974		7.70000	103.06554			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44000	107.16565		8.44000	107.09346			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.21500	108.48120		9.21500	108.40156			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.27500	100.00000		6.27500	99.94845			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.59327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64865			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.24500		103.53561		9.24500	106.17744			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.48500		102.84305		7.48500	102.78044			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.29943			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.62500		100.70286		8.62500	100.63279			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.90362			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.09000		109.22849		9.09000	106.94223			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.25389			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.23312		100.00000	21.07577			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.53533			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.32500		100.69240		8.32500	100.62474			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.43500		105.00220		7.43500	104.93973			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.31500		108.38911		8.31500	108.31715			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.55901		100.89771	6.51108			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.64565		100.61875	6.59720			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	100.57397			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.61959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.67253			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.63639		100.00000	0.63178			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.63639		100.00000	0.63178			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.67000		98.26644		8.67000	98.19735			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.66052		7.59000	101.59880			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.76500		101.11800		8.76500	101.04614			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.54000		106.23846		8.54000	106.16486			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.44940			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.00500		106.80121		9.00500	106.72327			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.53648			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.90000		106.28438		8.90000	106.15733			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46514			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.59909			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10264			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.40175			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.55021			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49714			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.58537			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.58716			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.30500		104.95142		7.30500	104.88904			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.92555			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.27000		115.03943		8.27000	114.96221			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.39500		37.68375		10.39500	37.65313			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.23500		102.30514		7.23500	102.24581			0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31685			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.20107			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.63500		104.17627		7.63500	104.11161			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.62904			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.62256			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.18393			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.47329			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29482			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24079			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.47695			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.20853			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	100.98106			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.94422			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	89.83457			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51379			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.55330			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.80269			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.81343			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.13896			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.81999			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.80822			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.80836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.84013			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.77903			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.56500	108.29684		9.56500	108.99051			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.78039			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.60000	107.02279		9.60000	107.88082			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.77903			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.80140			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.84106			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.77685			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.77412			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.02500	104.37093		8.02500	104.30290			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.11840			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.07585			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.65000	106.36828		9.65000	106.87821			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.41248			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.41446			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21101			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.78000	117.88133		9.78000	117.78808		31,882,800,000,000.00	3,260,000,000	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.06438			0.00	24,000,000,000	7,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55928			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	168.46935		2.16000	168.43953			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	96.18837		2.60000	138.61575			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.29500	108.29862		8.29500	108.22689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.03373			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.92500		106.86252		8.92500	107.01908			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36599			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.46166			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.34653			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.35873			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.35143			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.12500		106.84423		9.12500	108.66819			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35880			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36604			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.36117			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.32500		106.82616		9.32500	106.97443			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37586			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.37090			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.37335			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46305			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43353			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.38064			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.13000		114.20674		8.13000	114.13176			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.94000		119.92959		8.94000	119.84270			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500		173.14988		2.05500	173.12070			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.66000		120.12075		9.66000	120.02739			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.54587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.35717			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.83017			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.10257			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.31410			0.00	200,000,000	100,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.33885			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.41503			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.57747		100.00000	16.45729			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	62.29298		100.00000	61.84136			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.32500	102.49931		7.32500	102.43855			0.00	0	7,860,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.34239			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.44500	104.22253		9.44500	99.63674			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	23.39007		100.00000	23.22049			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	100.59626			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94691			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23095			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07799			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.17748			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.68370			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.71084			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.07504			0.00	200,000,000	200,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.19000	107.70912		9.19000	107.57017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.90569			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.93063			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.94185			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.96679			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.07393			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.09883			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94742			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.64000	43.78080		7.64000	43.75390			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.33500	108.52661		6.33500	108.47053		598,377,358,698,000.00	94,455,778,800	19,961,278,800.00	
R158P		On 15/09/2015	Spot Bond	6.42500	95.37608		6.42500	95.32611			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.52500	114.71920		6.52500	114.65817		139,227,139,215,000.00	21,337,492,600	78,947,492,600.00	
R159P		On 15/09/2016	Spot Bond	6.35500	89.63756		6.35500	89.59110			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.94000	119.42366		7.82000	120.39319		2,204,797,357,758,000.00	37,128,130,700	69,417,710,900.00	
R187P		On 21/12/2026	Spot Bond	7.56000	40.99621		7.56000	40.97128			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.48000	38.44810		7.48000	38.42496			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.65000	285.65055		1.65000	285.61185		21,866,939,490,000.00	13,252,690,600	23,619,858,100.00	
R201		On 21/12/2014	Spot Bond	5.77000	99.90524		5.70000	99.85965		5,021,054,000,000.00	870,200,000	1,900,000,000.00	
R202		On 07/12/2033	Spot Bond	1.68000	235.67368		1.69000	235.29684		332,842,660,416,000.00	98,120,631,200	93,606,387,700.00	
R2023		On 28/02/2023	Spot Bond	7.74000	102.31138		7.60500	103.06134		2,982,079,885,086,000.00	85,281,638,900	47,090,037,400.00	
R203		On 15/09/2017	Spot Bond	6.88000	105.43494		6.76500	105.66700		5,251,189,227,616,000.00	63,254,248,200	42,274,600,000.00	
R2030		On 31/01/2030	Spot Bond	8.19500	101.28946		8.19500	101.22317		1,884,037,337,088,500.00	29,900,834,300	75,030,834,300.00	
R2032		On 31/03/2032	Spot Bond	8.36500	100.66053		8.36500	100.59257		677,576,598,072,500.00	81,001,386,500	14,651,286,500.00	
R2037		On 31/01/2037	Spot Bond	8.44500	103.69446		8.44500	103.62457		1,302,410,261,515,500.00	54,222,647,900	92,014,647,900.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.14000	102.82885	7.02000	103.19161				1,397,395,850,844,000.00	95,713,704,600	28,682,851,900.00
R2044	On 31/01/2044	Spot Bond	8.58000	105.04981	8.58000	104.97788				952,397,160,000,000.00	11,002,000,000	33,910,000,000.00
R2048	On 28/02/2048	Spot Bond	8.56000	104.62228	8.56000	104.54962				2,676,823,028,336,000.00	12,712,970,600	28,228,970,600.00
R207	On 15/01/2020	Spot Bond	7.38500	102.44131	7.24500	102.96639				3,685,466,653,022,000.00	99,047,617,200	86,929,567,700.00
R208	On 31/03/2021	Spot Bond	7.52000	97.59027	7.39000	98.16149				1,877,644,102,816,000.00	49,686,715,800	93,764,526,600.00
R209	On 31/03/2036	Spot Bond	8.53000	79.07433	8.38500	80.20262				2,892,106,613,168,000.00	39,051,185,600	75,872,385,600.00
R210	On 31/03/2028	Spot Bond	1.65000	176.18093	1.65000	176.15708				4,163,078,370,000.00	2,523,077,800	33,737,014,600.00
R211	On 31/01/2017	Spot Bond	1.00000	132.53826	1.00000	132.52749				2,005,619,600,000.00	2,005,619,600	81,142,909,500.00
R212	On 31/01/2022	Spot Bond	1.62000	137.99467	1.62000	137.97652				16,699,028,040,000.00	10,308,042,000	72,177,849,000.00
R213	On 28/02/2031	Spot Bond	8.38500	89.87772	8.25000	90.90725				2,839,818,597,817,500.00	38,678,425,500	38,503,269,100.00
R214	On 28/02/2041	Spot Bond	8.46000	81.36035	8.46000	81.30450				4,678,340,229,540,000.00	52,995,299,000	16,047,500,000.00
R227C	On 15/03/2015	Spot Bond	6.58500	98.40224	6.58500	98.34986				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.42500	95.37608	6.42500	95.32611				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.34500	92.49699	6.34500	92.44912				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.35500	89.63756	6.35500	89.59110				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.70500	99.90631	5.70500	99.85953				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.49500	96.75321	6.49500	96.70253				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.36500	93.83002	6.36500	93.78184				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.34500	90.96272	6.34500	90.91615				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.40500	88.06235	6.40500	88.01685				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74000	84.63607	6.74000	84.59009				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79000	81.75746	6.79000	81.71272				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.02500	78.44384	7.02500	78.39946				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.00500	75.84083	7.00500	75.79804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	6.98500	73.33837	6.98500	73.29711					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.97500	70.89783	6.97500	70.85799					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.20500	67.67425	7.20500	67.63500					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.18500	65.39698	7.18500	65.35915					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.31000	62.63477	7.31000	62.59793					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.28000	60.54904	7.28000	60.51356					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.25000	58.54972	7.25000	58.51555					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.22000	56.63283	7.22000	56.59991					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.18000	54.83964	7.18000	54.80794					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.14000	53.12378	7.14000	53.09324					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.76000	48.45639	7.76000	48.42616					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.72000	46.82679	7.72000	46.79772					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.68000	45.26945	7.68000	45.24149					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.64000	43.78080	7.64000	43.75390					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.60000	42.35745	7.60000	42.33156					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.56000	40.99621	7.56000	40.97128					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.52000	39.69404	7.52000	39.67003					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.48000	38.44810	7.48000	38.42496					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.55795					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.41160					0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.59528					0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.41280					0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	100.00000	21.14994	100.00000	20.66688				1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.82561	100.00000	21.66738				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.74462	100.00000	9.67398				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.33488	100.00000	24.15652				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	57.42440	100.00000	56.67016				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	18.49396	100.00000	17.78233				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.12728	100.00000	8.94996				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.21975	100.00000	14.63412				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.68840	100.00000	13.31257				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.89071	100.00000	10.47165				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.72369				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01937				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17106				0.00	0	2,350,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.31819				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.33432				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46131				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29729				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.32640				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.32891				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.76062				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.29359				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.79422				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.01221				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08671				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.28992				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.08488			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32332			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.11466			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	85.26690			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.35287			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.38076			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.00731			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.26734			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.26338			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.85740			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.59698		12.35000	106.49290			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.18302		100.00000	14.08019			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.19264			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.93407			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.77982			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.65175		100.00000	3.62469			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.79205		100.00000	24.61231			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.54699		100.00000	36.28202			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.89982		100.00000	12.85246			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	30.55648		100.00000	30.33495			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.07016			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.54640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	8.69000	107.63070		8.69000	107.55527			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	8.85500	104.12936		8.85500	104.05503			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.48000	88.76981		9.48000	105.91703			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.54372			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.72500	106.10101		7.72500	106.03439			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.81500	102.52531		8.81500	102.45245			0.00	0	850,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.07880			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.20995			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.98111			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.13679			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.11712			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.26342			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.98500	101.70099		6.98500	101.64437			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.52000	101.16221		8.52000	101.09267			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.79500	107.43346		7.79500	107.36540			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.31111		7.96000	107.24172			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.58500	107.58952		7.58500	107.52316			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.16500	102.25882		8.16500	102.19102			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.73000	107.48172		7.73000	107.41419			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.88500	107.36669		7.88500	107.29790			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94323			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	7.81500	104.69845		7.81500	104.63195			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51483			0.00	8,000,000,000	4,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.80439			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.62098			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.86000	106.21665		8.86000	111.21795			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.72000	103.06276		9.72000	102.98172			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.57472			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61942			0.00	20,600,000,000	8,325,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.59363			0.00	0	66,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.71317			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.60000	101.48470		8.60000	101.41390			0.00	0	1,750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.74398		100.00000	16.63365			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.14500	109.22654		9.14500	109.14694			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12196			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.65500	100.19814		8.65500	100.12820			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.73000	90.01994		9.73000	89.94909			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.47000	102.35799		9.47000	102.27997			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87142			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.86765			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.62000	112.89747		9.62000	105.31089			28,860,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.09000	98.19955		9.09000	98.12723			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.52500	110.62702		7.52500	110.56042			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.26000	126.31454		2.26000	273.03764			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.64500	102.71028		1.64500	130.77631			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.81804			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23021			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	20.97152		100.00000	16.65425			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	115.11468		2.27000	129.10720			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.29110		6.50000	101.23772			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22315			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.60110			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.13448			0.00	200,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.79500	103.93320		8.79500	103.85989			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.78735			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58255			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.78994			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.82214			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	22.33662		100.00000	22.17468			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	82.05116		100.00000	81.34178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01458			0.00	0	1,500,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	25.32974		100.00000	25.14409			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	35.01444		100.00000	34.68393			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	29.75108		100.00000	29.46715			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.10500	105.17041		9.10500	105.04115			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19758			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.65495			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.77500	106.04178		7.77500	105.97585			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.62000	103.34522		8.62000	103.03988			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.16500	102.25882		8.16500	102.19102			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.43390			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62603			0.00	20,000,000,000	3,400,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.91832			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.41582			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.42699			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65354			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.86500	106.97365		7.86500	106.90602			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18206			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44184			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19040			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.94000	97.63878		8.94000	97.56842			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24521			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01230			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.99800		90.76860		8.99800	90.70278			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.49000		93.04443		8.49000	92.98069			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.94500		99.88596		6.94500	99.82905			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.50500		97.90940		8.50500	97.84294			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87700			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.94500		102.79385		7.94500	102.72750			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42500		110.74395		2.42500	111.14446			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.97000		100.01559		7.97000	99.90887			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		100.42124		8.22500	100.35461			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62000		106.02179		9.62000	105.94017			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.19930			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.60000		80.87167		9.60000	80.80885			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.12053			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.17748			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.15052			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.75067			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.28590			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.10216			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.62434		0.00000	99.05550			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		89.46078		100.00000	88.80779			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	98.91403			0.00	0	0.00

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	99.73856			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	100.00000			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.84223			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.72640			0.00	0	0.00
SY1200		On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.66931			0.00	0	0.00
SY1201		On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.57242			0.00	0	0.00
SY1202		On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.53810			0.00	0	0.00
SY1204		On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.53697			0.00	4,000,000,000	4,000,000,000.00
SY1205		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.49810			0.00	0	0.00
SY1207		On 10/03/2015	Spot Bond	100.00000	81.11111		100.00000	80.57395			1,760,000,000,000,000.00	17,600,000,000	10,200,000,000.00
SY1208		On 21/01/2015	Spot Bond	100.00000	90.79602		100.00000	90.12346			1,460,000,000,000,000.00	14,600,000,000	14,600,000,000.00
SY1209		On 19/01/2015	Spot Bond	100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.79500	106.90808		6.79500	106.84922			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.43000	105.84435		8.43000	105.77235			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	38.86566		100.00000	38.58389			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01401			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.74769			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20033			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38805			0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82490			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.81551			0.00	100,000,000	100,000,000.00
TFS131		On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.39367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.86187			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77500		104.67720		7.77500	104.61213			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.06901			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09760			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.18021		7.83000	103.11562			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05328			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08903			0.00	160,000,000	40,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.17340			0.00	240,000,000	60,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05328			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.08903			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.32930		7.16000	102.84996			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.15903			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15332			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.29029			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27175			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.82978			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76612			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05185			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.09760			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.54431		8.73000	103.42417			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04756			0.00	200,000,000	50,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08903			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.49000		98.23739		8.49000	102.33181			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05583			0.00	0	0.00

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	101.10629			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.16188			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14618			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15817			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28744			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28174			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	95.08643			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.73072			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.73638			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.73197			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.41861			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.43258			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.84500	102.44069		8.84500	103.53656			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.30300			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.31695			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond		8.75500	105.10260		8.75500	99.78841			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.46881			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.33486			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.51328			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.36663			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.69251			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.49465			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.65018	101.06155	6.60150				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.16883				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.03015				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.23325				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.83544				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38027				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.08612				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10053				0.00	200,000,000	50,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.08612				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.10053				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.10774				0.00	80,000,000	20,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07746				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.10053				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17979				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.17979				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17979				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29501				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.32380				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28781				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.86259				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.89844				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.88410				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.46500	103.10329	7.46500	103.04177				0.00	0	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		9.19500	92.09100		9.19500	91.99394			1,839,000,000,000.00	200,000,000	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.69500	104.77135		7.69500	104.70580			0.00	0	27,110,000,000.00
TN20	On 17/09/2020	Spot Bond		9.07000	108.85499		9.07000	108.77500			100,193,569,000.00	11,046,700	20,318,352,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.21668		100.00000	1.20532			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.31000	110.02167		9.31000	109.93873			0.00	0	11,600,000,000.00
TN25	On 19/08/2025	Spot Bond		9.50500	102.98768		9.50500	102.90975			950,500,000,000.00	100,000,000	17,700,000,000.00
TN27	On 14/11/2027	Spot Bond		9.59000	95.69859		9.59000	95.62433			0.00	0	9,110,000,000.00
TN30	On 09/10/2030	Spot Bond		9.89500	113.83782		9.89500	106.60533			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.37000	112.65728		10.37000	105.25440			0.00	0	25,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03609			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.87734			0.00	6,171,700	1,106,171,700.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.52079			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.53369			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.53498			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.59843			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.72996			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.53436			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40851			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.90200		10.00000	104.82000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34491			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.37231			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.27166			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529		100.00000	10.31470			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93977			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93607			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93401			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.92211			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89668			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.32744		100.00000	13.15238			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.32274			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.94584			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.66400			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.45265			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.22240			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.97697			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.73435			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.00625			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.73926			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.53372			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.10863			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.92240			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.62570			0.00	0	0.00

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	95.31169			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.03443			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.33265			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.65112			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.23124			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.97213			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.53522			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		100.00000	50.47702		100.00000	50.19026		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.97940		100.00000	12.88530			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	94.19646		100.00000	93.49525			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	78.63248		100.00000	76.66667			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.03048			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.68788			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.40033			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.32430			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.20929			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09315			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29962			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.28199			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26437			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.33763			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29725			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.34514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27136			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.79000	112.04181		8.79000	111.96195			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	101.38899			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.40324			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.65716			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67783			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.67876			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52027			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56074			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00226		100.00000	0.00220			0.00	0	50,000,000,000.00
WS04	On 30/05/2016	Spot Bond	6.91500	108.13410		6.91500	108.07320			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.49000	242.49922		1.49000	242.46987			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.65500	101.46597		6.65500	101.41212			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.26500	104.25094		7.26500	104.18931			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.57500	105.71783		7.57500	105.65271			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.87000	105.34826		7.87000	105.28090			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.93000	105.73941		7.93000	105.67129			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.28500	96.69274		6.28500	96.64397			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.21500	94.96899		6.21500	94.92110			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.28500	96.67648		6.28500	96.62772			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.96500	72.03994		6.96500	71.99908			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	55.61032		100.00000	55.29441			0.00	0	0.00

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									
				100.00000	29.43524	100.00000	29.26802			0.00	0	0.00
Total for j-Bonds :										58,485,578,289,313,500.00	18,918,432,600	193 595 841 000.00
Grand Total:										58,485,584,056,869,300.00	18,918,958,827	193 600 577 971.00