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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2014

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 17/12/2014	Any day expiry	11.62910	11.62910		11.67700	11.67700		17.92	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.63070	11.63070		11.67880	11.67880		18.04	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	1.32510	0.00133	3.09890	0.00310	26.23	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	315.89370	0.31589	367.74570	0.36775	23.56	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	5.19370	0.00519	8.94570	0.00895	23.56	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry	11.63580		11.63580	11.68570	11.68570		16.32	2,007,240.00	172	0.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	264.78470	0.26478	309.80010	0.30980	18.41	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	78.60090	0.07860	107.23130	0.10723	16.63	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.66080		11.66080	11.71080	11.71080		13.85	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	627.88260	0.62788	676.49210	0.67649	14.27	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	28.56680	0.02857	20.84950	0.02085	14.04	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	312.53090	0.31253	350.05610	0.35006	13.98	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	51.73090	0.05173	39.25610	0.03926	13.98	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	109.95940	0.10996	88.16120	0.08816	13.88	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	209.70220	0.20970	0.00000	0.00000	14.55	203,655.00	1,500	1,500.00
\$ / R	On 12/01/2015	Any day expiry	11.67620		11.67620	11.72540	11.72540		13.78	2,012,916.00	172	172.00
\$ / R	On 28/01/2015	Any day expiry	11.70980		11.70980	11.75780	11.75780		13.91	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	9.59690	0.00960	7.36120	0.00736	13.97	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	28.69770	0.02870	18.83980	0.01884	28.698	12.36	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	362.28210	0.36228	386.24540	0.38625	362.282	13.21	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.54100	0.00154	1.20400	0.00120	1.541	22.59	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.71380	11.71380	11.76170	11.76170		13.99	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	272.53380	0.27253	287.01360	0.28701	272.534	13.77	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	262.39460	0.26239	275.95990	0.27596	262.395	13.82	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.76600	11.76600	11.81300	11.81300		14.20	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	17.33040	0.01733	13.55120	0.01355	17.330	12.80	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	56.80100	0.05680	41.11980	0.04112	56.801	12.72	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	373.01730	0.37302	381.53110	0.38153	373.017	13.83	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	7.86470	0.00786	7.15280	0.00715	7.865	22.50	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.76810	11.76810	11.81490	11.81490		14.20	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.77010	11.77010	11.81690	11.81690		14.21	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.79660	11.79660	11.84270	11.84270		14.29	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.80470	11.80470	11.85070	11.85070		14.23	1,767,057,347.70	149,691	1,189,964.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.11110	0.00511	3.94830	0.00395	5.111	14.98	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	6.96390	0.00696	5.37730	0.00538	6.964	13.83	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	9.26290	0.00926	7.15310	0.00715	9.263	12.83	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	15.91110	0.01591	10.96950	0.01097	15.911	12.42	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	19.22690	0.01923	13.35580	0.01336	19.227	12.44	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	22.26550	0.02227	15.56540	0.01557	22.266	12.46	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	23.08300	0.02308	16.16350	0.01616	23.083	12.47	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	32.65640	0.03266	23.26470	0.02326	32.656	12.52	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	849.82070	0.84982	883.44570	0.88345	849.821	12.58	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	648.55800	0.64856	670.94300	0.67094	648.558	12.81	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	108.36940	0.10837	82.49600	0.08250	108.369	12.94	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	546.18310	0.54618	561.82410	0.56182	546.183	13.20	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	148.76780	0.14877	117.52410	0.11752	148.768	13.25	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	164.00280	0.16400	131.00780	0.13101	164.003	13.36	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	461.83080	0.46183	471.44040	0.47144	461.831	13.56	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	201.51910	0.20152	164.71760	0.16472	201.519	13.59	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	456.21910	0.45622	465.41760	0.46542	456.219	13.59	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	428.97770	0.42898	436.16700	0.43617	428.978	13.72	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	228.99170	0.22899	189.79000	0.18979	228.992	13.74	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	284.34320	0.28434	241.08940	0.24109	284.343	14.03	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	313.79450	0.31379	311.01640	0.31102	313.795	14.42	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	397.34450	0.39734	0.00000	0.00000	397.344	14.65	2,980,083.75	7,500	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	265.49600	0.26550	260.41230	0.26041	265.496	14.95	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	262.36310	0.26236	257.14950	0.25715	262.363	14.99	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	457.66310	0.45766	406.44950	0.40645	457.663	14.99	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	843.57560	0.84358	789.73700	0.78974	843.576	16.90	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	148.27560	0.14828	140.43700	0.14044	148.276	16.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	136.16170	0.13616	128.39210	0.12839	136.162	17.21	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	131.93820	0.13194	124.21180	0.12421	131.938	17.33	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	106.56560	0.10657	99.32880	0.09933	106.566	18.15	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	85.28470	0.08528	79.08100	0.07908	85.285	19.03	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	32.54830	0.03255	28.69940	0.02870	32.548	23.07	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.82740	11.82740	11.87290	11.87290		14.44	0.00	0	2,685.00

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\$ / R	On 27/03/2015	Any day expiry	10.80	Put	30.01570	0.03002	20.87160	0.02087	30.016	12.74	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	60.43360	0.06043	44.03510	0.04404	60.434	12.80	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	80.54150	0.08054	59.99970	0.06000	80.541	12.83	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	457.50970	0.45751	461.91760	0.46192	457.510	13.81	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	362.45470	0.36245	359.18200	0.35918	362.455	14.33	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	33.59350	0.03359	29.93450	0.02993	33.593	25.76	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.83770	11.83770	11.88300	11.88300		14.40	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	94.50400	0.09450	71.87420	0.07187	94.504	12.83	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	236.85560	0.23686	226.83530	0.22684	236.856	15.80	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.89360	11.89360	11.93770	11.93770		14.48	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	45.18870	0.04519	32.29800	0.03230	45.189	12.91	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	101.44890	0.10145	76.77850	0.07678	101.449	12.90	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	373.45430	0.37345	360.73310	0.36073	373.454	14.82	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	59.93300	0.05993	52.00870	0.05201	59.933	26.50	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.95360	11.95360	11.99640	11.99640		14.53	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	57.50810	0.05751	41.22850	0.04123	57.508	12.98	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	77.57170	0.07757	56.83010	0.05683	77.572	12.97	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	117.31080	0.11731	88.83510	0.08884	117.311	12.95	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	482.14540	0.48215	467.35360	0.46735	482.145	14.40	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	374.02330	0.37402	355.21140	0.35521	374.023	15.36	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	87.11520	0.08712	76.76830	0.07677	87.115	27.45	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.98040	11.98040	12.02270	12.02270		14.64	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.98660	11.98660	12.02880	12.02880		14.63	24,452,664.00	2,040	88,811.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	57.38560	0.05739	42.84160	0.04284	57.386	13.17	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	59.14720	0.05915	44.11390	0.04411	59.147	13.12	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	63.77960	0.06378	47.46370	0.04746	63.780	13.00	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	91.68790	0.09169	67.56990	0.06757	91.688	13.00	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	95.28660	0.09529	70.44600	0.07045	95.287	13.00	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	162.93890	0.16294	126.29800	0.12630	162.939	12.99	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	191.72080	0.19172	150.90340	0.15090	191.721	12.99	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	211.33160	0.21133	164.46850	0.16447	211.332	13.13	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	232.01660	0.23202	183.31220	0.18331	232.017	13.26	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	663.15730	0.66316	653.28640	0.65329	663.157	13.54	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	564.41240	0.56441	549.10990	0.54911	564.412	14.08	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	317.78490	0.31778	296.81920	0.29682	317.785	16.38	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	302.66400	0.30266	282.04390	0.28204	302.664	16.60	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	236.70120	0.23670	217.83050	0.21783	236.701	17.74	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	206.57530	0.20658	189.16360	0.18916	206.575	18.42	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	178.39790	0.17840	162.48360	0.16248	178.398	19.10	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.01600	12.01600	12.05760	12.05760		14.58	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	68.56870	0.06857	51.43130	0.05143	68.569	13.00	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	131.32370	0.13132	100.38810	0.10039	131.324	12.98	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	369.63420	0.36963	347.82130	0.34782	369.634	15.98	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	97.34230	0.09734	89.65560	0.08966	97.342	27.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.08630	12.08630	12.12650	12.12650		14.73	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	78.78790	0.07879	61.15750	0.06116	78.788	12.99	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	142.55890	0.14256	111.46800	0.11147	142.559	12.94	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	374.60730	0.37461	353.37320	0.35337	374.607	16.50	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	116.29040	0.11629	107.35600	0.10736	116.290	27.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.14810	12.14810	12.18700	12.18700		14.73	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	86.24020	0.08624	67.75160	0.06775	86.240	12.95	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	150.26910	0.15027	119.26500	0.11927	150.269	12.89	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	371.99340	0.37199	351.43550	0.35144	371.993	17.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	117.89150	0.11789	112.09990	0.11210	117.891	26.54	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.17800	12.17800	12.21630	12.21630		14.81	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.18650	12.18650	12.22460	12.22460		14.78	0.00	0	26,064.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	65.08250	0.06508	50.75860	0.05076	65.083	13.27	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,655.44490	1.65544	1,678.47300	1.67847	1,655.445	13.22	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	116.54980	0.11655	93.03150	0.09303	116.550	12.75	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,306.20440	1.30620	1,320.25090	1.32025	1,306.204	12.73	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	119.70440	0.11970	95.65090	0.09565	119.704	12.73	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	190.74600	0.19075	154.96640	0.15497	190.746	12.92	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	271.08470	0.27108	0.00000	0.00000	271.085	13.08	13,554,235.00	50,000	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	689.11980	0.68912	669.13040	0.66913	689.120	14.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	516.52880	0.51653	494.00400	0.49400	516.529	15.60	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	385.47440	0.38547	365.07560	0.36508	385.474	17.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	251.78980	0.25179	236.76530	0.23677	251.790	19.51	0.00	0	85,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	223.72030	0.22372	0.00000	0.00000	223.720	20.25	33,558,045.00	150,000	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	202.06030	0.20206	189.54180	0.18954	202.060	20.93	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.21680	12.21680	12.25410	12.25410		14.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	94.65390	0.09465	75.01090	0.07501	94.654	12.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	156.57480	0.15657	125.42710	0.12543	156.575	12.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	226.27120	0.22627	187.03030	0.18703	226.271	12.96	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	372.04830	0.37205	351.73670	0.35174	372.048	17.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	271.66980	0.27167	255.51220	0.25551	271.670	19.41	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	127.82790	0.12783	125.90120	0.12590	127.828	26.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.28270	12.28270	12.31760	12.31760		14.90	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.09620	0.10210	80.56380	0.08056	102.096	13.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	161.48200	0.16148	131.12530	0.13113	161.482	12.75	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	376.26930	0.37627	354.66800	0.35467	376.269	18.20	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	151.76230	0.15176	141.89940	0.14190	151.762	26.32	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.34420	12.34420	12.37680	12.37680		14.93	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	108.00930	0.10801	86.25730	0.08626	108.009	13.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	164.06210	0.16406	131.99670	0.13200	164.062	12.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	378.17950	0.37818	355.19120	0.35519	378.179	18.74	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	146.88060	0.14688	134.91110	0.13491	146.881	26.18	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.37280	12.37280	12.40430	12.40430		14.88	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.37940	12.37940	12.41060	12.41060		14.99	6,189,700.00	500	35,832.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,561.68210	1.56168	1,566.63650	1.56664	1,561.682	12.84	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	132.28210	0.13228	106.03650	0.10604	132.282	12.84	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,519.17910	1.51918	1,523.12100	1.52312	1,519.179	12.78	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,356.84170	1.35684	1,356.03140	1.35603	1,356.842	12.63	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,215.30240	1.21530	1,207.91270	1.20791	1,215.302	12.84	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	556.22050	0.55622	528.13670	0.52814	556.221	16.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	533.82320	0.53382	505.98440	0.50598	533.823	16.80	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	512.83180	0.51283	485.30480	0.48530	512.832	17.05	0.00	0	677.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	467.66420	0.46766	441.07310	0.44107	467.664	17.66	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.40130	12.40130	12.43190	12.43190		14.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	113.05810	0.11306	90.73740	0.09074	113.058	13.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	165.56920	0.16557	136.96050	0.13696	165.569	12.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	377.95840	0.37796	353.82500	0.35383	377.958	19.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	140.81060	0.14081	134.38630	0.13439	140.811	25.92	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.57540	12.57540	12.60530	12.60530		15.30	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.58180	12.58180	12.61170	12.61170		15.29	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.76870	12.76870	12.79800	12.79800		15.42	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.77730	12.77730	12.80660	12.80660		15.51	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.97930	12.97930	13.00780	13.00780		15.66	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.98790	12.98790	13.01640	13.01640		15.65	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.17270	13.17270	13.20050	13.20050		15.70	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.18340	13.18340	13.21130	13.21130		15.79	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.80470	11.80470	11.85070	11.85070		14.23	118,047.00	10	1,482.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	62,710.32780	0.62710	64,812.86820	0.64813	62,710.328	12.89	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.98660	11.98660	12.02880	12.02880		14.63	0.00	0	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.18650	12.18650	12.22460	12.22460		14.78	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.37940	12.37940	12.41060	12.41060		14.99	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.36840	18.36840	18.38710	18.38710		13.22	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	232.34250	0.23234	208.62340	0.20862	232.343	12.94	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	386.81130	0.38681	357.84160	0.35784	386.811	13.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	471.51410	0.47151	441.07060	0.44107	471.514	13.79	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	5.75640	0.00576	5.37550	0.00538	5.756	19.31	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.81320	0.00281	2.49700	0.00250	2.813	21.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.75770	0.00276	2.44390	0.00244	2.758	21.12	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.52530	18.52530	18.53980	18.53980		13.52	177,842,880.00	9,600	33,237.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	29.42960	0.02943	27.07460	0.02707	29.430	13.30	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	47.97490	0.04797	42.11030	0.04211	47.975	13.02	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	328.79440	0.32879	307.40990	0.30741	328.794	14.42	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	266.22340	0.26622	245.39090	0.24539	266.223	14.92	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	190.97900	0.19098	171.71580	0.17172	190.979	15.64	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.79720	18.79720	18.80470	18.80470		14.06	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.09980	19.09980	19.09960	19.09960		13.71	0.00	0	710.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.39670	19.39670	19.38590	19.38590		14.65	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10086	0.10086	0.09999	0.09999		14.73	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10251	0.10251	0.10160	0.10160		14.36	0.00	0	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10438	0.10438	0.10341	0.10341		15.99	0.00	0	0.00
€ / R	On 18/12/2014	Any day expiry			14.58270	14.58270	14.61990	14.61990		22.11	0.00	0	0.00
€ / R	On 18/12/2014	Any day expiry	14.34	Call	251.47380	0.25147	289.53230	0.28953	251.474	24.87	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			14.65570	14.65570	14.69080	14.69080		13.55	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	466.44770	0.46645	458.36910	0.45837	466.448	13.15	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	220.74770	0.22075	177.56910	0.17757	220.748	13.15	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.70580	14.70580	14.73960	14.73960		13.66	16,779,317.80	1,141	75,591.00

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	13.40	Put	25.87980		0.02588		15.69260	0.01569	25.880	12.60	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	68.19660		0.06820		45.93140	0.04593	68.197	12.44	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	106.37530		0.10638		73.93770	0.07394	106.375	12.47	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	111.58330		0.11158		78.27700	0.07828	111.583	12.50	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	183.84500		0.18384		141.64370	0.14164	183.845	12.89	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	293.08680		0.29309		271.63030	0.27163	293.087	14.50	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	278.52620		0.27853		257.34550	0.25735	278.526	14.64	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	227.56800		0.22757		208.03190	0.20803	227.568	15.19	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	220.84010		0.22084		201.60610	0.20161	220.840	15.27	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	214.33080		0.21433		195.40600	0.19541	214.331	15.36	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	212.20840		0.21221		193.38870	0.19339	212.208	15.39	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	203.94930		0.20395		185.56100	0.18556	203.949	15.50	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	177.97820		0.17798		160.95460	0.16095	177.978	15.90	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.91440		14.91440		14.94360	14.94360		13.92	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	803.44720		0.80345		778.61040	0.77861	803.447	12.99	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.94430		14.94430		14.97290	14.97290		14.01	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	65.01370		0.06501		48.58700	0.04859	65.014	12.67	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	445.74150		0.44574		411.31760	0.41132	445.742	14.93	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.21190		15.21190		15.23600	15.23600		14.32	30,423.80	2	6,715.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.47760		15.47760		15.49410	15.49410		14.55	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	190.87710		0.19088		150.71040	0.15071	190.877	12.43	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	605.22690		0.60523		560.08140	0.56008	605.227	16.42	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			526.84700		526.84700		533.04200	533.04200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			535.23600		535.23600		541.53200	541.53200			0.00	0	0.00
AL37	On 05/02/2015	Index Future			444.34100		444.34100		446.98900	446.98900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			451.41700		451.41700		454.10900	454.10900			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			524.17200		524.17200		528.93000	528.93000			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			532.51900		532.51900		537.35500	537.35500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			478.00400		478.00400		482.28100	482.28100			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			485.61600		485.61600		489.96300	489.96300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			493.95800		493.95800		498.39400	498.39400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.59880		9.59880		9.66170	9.66170		12.17	0.00	0	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	141.40460		0.14140		111.39730	0.11140	141.405	12.14	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	189.48970		0.18949		203.52720	0.20353	189.490	12.45	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	69.66540		0.06967		72.24490	0.07224	69.665	13.87	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.68930		9.68930		9.74910	9.74910		11.89	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.79420		9.79420		9.85080	9.85080		12.63	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.12060		10.12060		10.19770	10.19770		11.56	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.25580		10.25580		10.32940	10.32940		12.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	343.73440		343.73440		345.17770	345.17770			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future	153.08250		153.08250		172.07820	172.07820			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.25390		12.25390		12.27800	12.27800		14.26	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.46300		12.46300		12.47830	12.47830		14.62	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.88500		1.88500		1.89210	1.89210		13.11	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.90040		1.90040		1.90650	1.90650		13.64	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.11619		125.11619		125.16017	125.16017			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.60940		125.60940		125.65474	125.65474			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	9.66784		84.50591		9.53842	85.46251			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.75661		82.06384		9.62302	83.03620			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.83382		83.48969		9.69565	84.48155			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	476.62200		476.62200		480.59100	480.59100			0.00	0	431.00
GOVI	On 07/05/2015	GOVI	484.21100		484.21100		488.24600	488.24600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	492.53000		492.53000		496.64600	496.64600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.65496		118.65496		118.70060	118.70060			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.55432		120.55432		120.60142	120.60142			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	126.54229		126.54229		126.59059	126.59059			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.56786		128.56786		128.61763	128.61763			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 05/02/2015	Bond Future		128.94272	128.94272		129.86219	129.86219			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		129.63764	129.63764		130.57269	130.57269			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		137.34097	137.34097		137.39435	137.39435			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		139.53926	139.53926		139.59428	139.59428			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		225.46500	225.46500		225.63400	225.63400			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		229.07400	229.07400		229.24600	229.24600			0.00	0	81.00
IGOV	On 06/08/2015	Index Future		233.02800	233.02800		233.20900	233.20900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		610.75800	610.75800		611.16700	611.16700			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		620.71600	620.71600		621.13700	621.13700			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		6.11000	93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.28000	93.72000		6.28000	93.72000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12800	0.12800		0.12840	0.12840			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.06190	0.06190		0.06410	0.06410		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05370	0.05370		0.05600	0.05600			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.24580	1.24580		1.24380	1.24380			0.00	0	60.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.24680	1.24680		1.24480	1.24480			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		8.14590	119.13851		7.99983	120.37587		7.58	65,526,180.50	550	45,267.00
R186	On 05/02/2015	Bond Future	8.00	Put	2,047.93000	2.04793	1,373.19000	1.37319	2,047.930	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,786.08000	1.78608	1,172.85000	1.17285	1,786.080	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	29.74000	0.02974	13.15000	0.01315	29.740	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		8.20699	121.03570		8.05545	122.29345		7.63	18,155,355.00	150	151.00

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	On 06/08/2015	Bond Future			8.25223		117.83690		8.09459	119.12042		8.02	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	1,196.25000		1.19625		891.10000	0.89110	1,196.250	8.44	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.27834		119.99595		8.11441	121.30763		7.77	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,503.18000		1.50318		1,162.08000	1.16208	1,503.180	8.23	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			287.31000		287.31000		287.41917	287.41917			0.00	0	898.00
R197	On 07/05/2015	Bond Future			291.90879		291.90879		292.02140	292.02140			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			237.39836		237.39836		237.48873	237.48873			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.19840		241.19840		241.29134	241.29134			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			7.97143		102.18561		7.81476	103.10136		5.67	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			8.03532		99.88875		7.87174	100.81971		6.05	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.08098		101.62370		7.90946	102.57408		6.10	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	402.71000		0.40271		268.66000	0.26866	402.710	6.48	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			7.07123		106.10911		6.91953	106.46971		1.82	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,462.87000		1.46287		1,817.99000	1.81799	1,462.870	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.14384		103.63226		6.97400	103.99926		1.85	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.16152		105.43257		6.96766	105.80930		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.58704		95.32168		8.45162	96.42039			95,321.68	1	4,666.00
R2030	On 07/05/2015	Bond Future			8.65214		96.84000		8.51236	97.95676			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			8.75359		98.56943		8.61835	99.73001			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.81872		95.98398		8.67925	97.16370			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.87136		97.65185		8.72726	98.85520			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			8.83079		97.04516		8.70060	98.27941			0.00	0	36,001.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/05/2015	Bond Future			8.89367		98.59097		8.75963	99.84552			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.94644		96.04372		8.80812	97.32329			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			7.34507		103.27336		7.19080	103.79245		2.86	2,788,380.72	27	10,782.00
R204	On 07/05/2015	Bond Future			7.41942		104.91788		7.25248	105.44591		2.85	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.45961		102.70116		7.27717	103.24167		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	185.39000		0.18539		114.05000	0.11405	185.390	3.18	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.95528		98.12559		8.83019	99.40297			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			9.01730		99.68857		8.88859	100.98690			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			9.06986		97.03512		8.93715	98.35926			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.93571		101.96861		8.80555	103.33714			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.99295		99.16201		8.85913	100.55297			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			9.04022		100.88445		8.90241	102.30286			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			7.60997		99.05583		7.46212	99.65111		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.68812		100.63339		7.53059	101.23881		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,048.08000		1.04808		1,401.06000	1.40106	1,048.080	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.73981		98.73705		7.57068	99.35624		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	803.08000		0.80308		1,034.39000	1.03439	803.080	3.96	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			7.74682		97.65852		7.59461	98.37256		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.81516		95.81400		7.65478	96.54007		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.86105		97.47858		7.69119	98.22038		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	292.88000		0.29288		192.38000	0.19238	292.880	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.87991		95.86102		7.69976	96.62024		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	848.91000		0.84891		645.46000	0.64546	848.910	5.14	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 05/02/2015	Bond Future		8.75364	78.34671		8.62346	79.36873		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future		8.81016	76.44651		8.67636	77.48532		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.85553	77.77483		8.71780	78.83421		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	688.61000	0.68861	530.78000	0.53078	688.610	12.98	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future		177.72864	177.72864		177.79663	177.79663			0.00	0	628.00
R210	On 07/05/2015	Bond Future		178.49813	178.49813		178.56842	178.56842			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future		131.68033	131.68033		131.73692	131.73692			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.78822	133.78822		133.84656	133.84656			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		136.51821	136.51821		136.92614	136.92614			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		138.70359	138.70359		139.11884	139.11884			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		8.63233	89.10662		8.49704	90.16075		9.50	0.00	0	22,096.00
R213	On 07/05/2015	Bond Future		8.69172	86.98116		8.55235	88.05269		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.73929	88.49198		8.59538	89.58497		10.51	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		8.84427	79.19577		8.71411	80.26645		11.65	0.00	0	11,529.00
R214	On 07/05/2015	Bond Future		8.89901	77.16574		8.76533	78.25393		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.94371	78.50606		8.80617	79.61573		12.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		21,889.58000	21,889.58000		21,929.11000	21,929.11000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.95760	4.95760		4.97060	4.97060		10.39	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.93620	4.93620		4.94780	4.94780		9.96	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.79730	1.79730		1.78960	1.78960			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.76010	1.76010		1.74900	1.74900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										2,133,351,792.95	373,056	3 871 062.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.48251				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.98000	102.15017	6.98000	102.09313				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.90216				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.34000	105.57722	8.34000	105.50576				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.35025				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.02500	103.94968	9.02500	103.87408				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.02400	10.00000	103.94300				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.54399				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.62840				0.00	0	601,000,000.00
AB013	On 21/11/2018	Spot Bond	9.20500	97.76193	9.20500	97.68904				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.89380	100.00000	10.75072				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.93748	10.84000	100.84922				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.10000	102.16210	7.10000	102.10360				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.56965				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.67500	104.73600	8.67500	104.66231				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.09400	10.00000	105.01100				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.34000	125.63145	2.34000	271.55930				0.00	0	900,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75015				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56811				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.03782				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.03948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.04045			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.41435			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15179			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.85459			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	83.29895		100.00000	82.74114			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.08000	172.87482		2.08000	172.84534			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.00841		2.76000	162.97191			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.91189		2.17000	173.88111			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	185.95764		1.82000	185.92986			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.87125	79.04184		7.87125	78.99264			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.87125	79.04184		7.87125	78.99264			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	99.93970			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	101.46956			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35276			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		7.06500	99.98065		7.06500	99.96130			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.80086			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.27000		107.97335		7.27000	107.90947			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38896			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	2.64500		95.09302		2.64500	109.01678			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		102.96723		2.39000	162.17493			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.90052		2.29000	215.79677			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	9.38500		92.40420		9.38500	93.12762			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	102.89992			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	101.24000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.84631		9.63000	106.10089			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.37000	108.06801		9.37000	107.98678			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.73000	92.11173		8.73000	92.04688			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.71000			0.00	0	210,000,000.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.06000			0.00	0	310,000,000.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.46500	107.35764		9.46500	107.27614			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	100.17511			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.07233			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.02500	107.79017		8.02500	107.71991			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.73500	105.20499		8.73500	105.13088			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.14000	101.56714		7.14000	101.50904		59,119,200,000,000.00	8,280,000,000	5,940,000,000.00	
ABS6	On 01/06/2020	Spot Bond		8.81000	97.87107		8.81000	97.80155			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.56500	97.13231		9.56500	97.05713			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.56000	104.55949		7.56000	104.49521			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.15000	217.37767		2.15000	275.36893			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.69000	127.86317		1.69000	130.69706			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.18500	130.51362		2.18500	133.11166			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00473		100.00000	0.00468			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	66.35167		100.00000	68.44460			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.43000	105.01822		11.43000	104.92153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80677			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	5.52489		100.00000	6.85512			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82630			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10279			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	32.93089		100.00000	40.85968			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.78723			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	67.03207		11.00000	66.97459			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	32.93089		100.00000	26.15020			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	99.93359			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92694			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93656			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93455			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93367			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30143			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30143			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32051			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32051			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28236			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.15193			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400	10.00000	105.01100				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.79401				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.93579				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.93355				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.93270				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.93432				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93819				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.21000	103.06394	9.21000	103.11129				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.21239				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.86328				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	87.12208				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.33929				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.38636				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.93648				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.94177				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.37916				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.94216				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.85521				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.75022				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94214				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400	10.00000	105.01100				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.57145				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.93626			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03958			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94418			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94552			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94291			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93790			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94069			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94394			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94307			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.59627		10.23000	102.51148			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94202			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94354			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.31112			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.28000	101.92882		9.28000	101.85278			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93807			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.47293		1.75000	116.57593			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06560			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94281			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93401			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93197			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93607			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24454			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58446			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93681			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97090			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93238			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.93940			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.93584			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.93479			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34504			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56760			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93463			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93463			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92540			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93089			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86413			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92540			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.23857			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.93328			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.92868			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.20534			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.13183			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.93771			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93829			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.57171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93672			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.94103			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.93401			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93763			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93771			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23216			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12357			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.09107			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.52683			0.00	0	150,000,000.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40582			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44199			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	22.77427	100.00000	100.00000	22.60916			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	11.24836	100.00000	100.00000	11.14218			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.56267			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.25243			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37492			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53813			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.21056			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.81000	99.63010		7.81000	99.56721			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.55247			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.80287			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.65000	102.05659		8.65000	101.98500			0.00	0	2,890,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.46500	114.26762		9.46500	114.18056			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.25000	107.21627		7.25000	107.15301			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.12500	101.35600		9.12500	101.28107			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.15983		100.00000	13.07216			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.86000	101.72060		9.86000	101.63950			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000	166.54729		2.64000	166.51129			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29105			0.00	0	150,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21382			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	68.86792		100.00000	68.48030			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81265			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.19019			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.08668			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58525			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98060			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	99.93607			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97200			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24636			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.24935			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.98131			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	130.83312		2.54000	297.24501			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	96.09919			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	108.18161			0.00	857,422,222	428,711,111.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.40953			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	93.22082			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	94.28140			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.28100			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93744			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.85576			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.02930		2.55500	207.78162			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	26.41063		100.00000	26.12716			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.16894		100.00000	15.86230			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.26099		100.00000	15.95261			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	15.84678		100.00000	15.54625			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.13953			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.94181			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.94263			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.71411			0.00	0	110,000,000.00
BAW11	On 01/10/2018	Spot Bond		8.75000	105.49637		8.75000	105.42195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.05247			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.30477			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83115			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.53257			0.00	0	120,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.30500	101.58312		9.30500	101.50700			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.51000	105.65611		7.51000	105.59193			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	39.98348		100.00000	39.45831			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.59189			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.62500	105.37346		8.62500	105.30015			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.94685	101.23147		10.94685	103.76655			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.96625	99.98180		10.96625	102.70780			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.99659	99.95215		10.99659	102.68450			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.39429			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.02604	100.04567		11.02604	102.64855			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.66819	99.99795		11.66819	102.85863			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.44895			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.44895			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.44902			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.19685	99.55163		11.19685	102.28638			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13223	100.60546		11.13223	102.74222			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.96625	99.98180		10.96625	102.70780			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.03618	100.40647		11.03618	102.89424			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20778	96.72635		10.20778	102.42140			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.32877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.31327			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.31327			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.11499		100.61690		10.11499	102.78135			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.40000		99.06112		11.40000	101.73274			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.24796			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.32500		75.43323		11.32500	99.62438			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	102.12130			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		91.02978		9.28000	102.01436			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.28062			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.15000		71.87665		11.15000	102.03396			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.21530			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.26973			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.26973			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	102.18917			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.28476			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	102.28476			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.19353			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.20865			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.28485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.67335			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.79357			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.94685	101.13295		13.94685	104.41172			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15492	99.98383		15.15492	103.71064			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01300	100.03533		14.01300	103.34663			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.97648			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.97648			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.97648			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	103.08508			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.59611			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.57635		100.00000	24.43673			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.28643		100.00000	22.69232			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.64271		100.00000	20.65256			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.27328		100.00000	12.74849			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.27328		100.00000	12.74849			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.42088		100.00000	15.41354			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.76248		100.00000	13.35557			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.16958			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15136			0.00	1,600,000,000	800,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.34577			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42545			0.00	0	140,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.76348		100.00000	8.69926			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.76348		100.00000	8.69926			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		103.27329	2.05000	181.92796				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98500		99.10749	7.98500	157.80872				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98500		100.43533	7.98500	158.12753				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37000		99.44600	8.37000	99.37881				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	7.75000		99.88313	7.75000	99.82021				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.10938				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.22364				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.24773				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.32798				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.40819				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.63232				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.37467	100.00000	24.19796				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04494				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.06529				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.07208				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.15345				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.26186				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.84836	100.00000	23.67546				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.84836	100.00000	23.67546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01861				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02024				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.17500	103.61100	8.17500	103.54222				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02515				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03376				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	13.65675	100.00000	13.55555				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	13.65675	100.00000	13.55555				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.80287				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.96000	100.22199	10.96000	100.37814				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	54.13660	100.00000	53.82906				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.38219				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25369				0.00	0	591,000,000.00
BID06	On 30/06/2019	Spot Bond	8.46000	68.61585	8.46000	105.61736				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.12931				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.72920				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	97.25164				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51489				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.59418				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.50432				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.52903				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.57386				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.75967				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.07510				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.01013		100.00000	81.46340			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.27318			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30924			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.36899			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.78336			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.17012			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.41555			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.31254			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.22687			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.85922			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.58059			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.94888			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.80885			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		71.15010		100.00000	70.73643			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.64049			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.55114			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.50369			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		29.07750		100.00000	30.02012			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04107			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.65616			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32500		109.90767		9.32500	109.82468			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.82302			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.22500		102.94926		9.22500	102.87234			0.00	0	620,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.35000	100.31510		12.35000	100.21552			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.72231			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.25000	102.24884		12.25000	102.14979			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73452			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.21500	101.34632		9.21500	101.27068			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.91615			0.00	0	20,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.25000	99.45975		12.25000	99.36339			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.57611			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.14926			0.00	0	90,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.89944			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.05500	94.72461		10.05500	94.64763			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83500	115.48243		9.83500	115.39159			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11500	109.31761		10.11500	109.22874			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99500	117.27427		8.99500	117.18880			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34229			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52500	103.38951		11.52500	103.29355			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.29911			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.06069			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09360		10.00000	105.01130			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.08160			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92211			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.50392			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.54784			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.43878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95742			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.03360			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.12110			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07482			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06394			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12142			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83794			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93658			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71511			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.73235	10.11000	104.68962				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56615			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.88903	2.76000	121.86179				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	119.03168	3.14000	121.83105				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.55569	8.25000	102.48700				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.88500	128.85520	2.88500	122.97898				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.96583	2.40000	121.18059				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.50000	101.55744		8.50000	101.48779			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29302			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30944			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55000	101.63341		8.55000	101.56331			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55000	101.63341		8.55000	101.56331			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60000	100.44578		8.60000	100.37610			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93498			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92810			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.31584			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.31584			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73589			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57183			0.00	0	2,500,000,000.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.52338			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.55501			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.02463		9.35000	102.94791			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.02463		9.35000	102.94791			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50243			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50372			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	100.10987			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93492			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98716			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93492			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93492			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.95094			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72400			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33129			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82764			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82764			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82764			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22665			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.08000	104.26955		9.08000	104.19284			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.93434			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92587			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30354			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30417			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34287			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.52876			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59960			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52310			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.39485			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24021			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14035			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.96355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.93689			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23361			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87660			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.98810			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.76613			0.00	0	350,000,000.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.13171			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82339			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.76880			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.86728			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93042			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82290			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.97878			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.97607			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	101.23485			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	100.83442			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.66500	96.37345		10.66500	94.99503			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.18500	95.78125		11.18500	96.53387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.88886			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.92442			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.81578			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22770			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.17752			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.82484		8.80500	101.17317			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.93361			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23978			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	99.93057			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92934			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	99.92458			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.93344			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	93.78343			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90648			0.00	200,000,000	100,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	78.16288			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92707			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.88886			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	101.16600			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91252			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.89976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90707			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.92366			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.94220			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.92687			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15480			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.85186			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.84524			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.10058			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.38224			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.85185			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.08474			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19521			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.93952			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.79172		10.55000	102.53078			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.84500		106.00571		9.84500	106.75217			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.92397			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.09650			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.98500		107.67532		11.98500	108.58376			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.16996			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.01500		108.45781		12.01500	108.28600			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.44500		107.79378		10.44500	107.64476			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.16996			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.22612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.91966			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93500			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96952			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.35500	104.95080		9.35500	104.81835			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.33653			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92662			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	102.67648		10.55000	102.58904			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	102.78918		11.00000	100.06515			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19159			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.92540			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21083			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.77500	104.53268		11.77500	104.36762			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.91818			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.32312			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.09650			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47857			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93894			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93689			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93320				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.93810	7.01000	40.53307				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	166.93109				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.37000	99.44600	8.37000	143.16042				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98500	35.86466	7.98500	157.80872				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98500	36.29752	7.98500	158.12753				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.14144				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.09134				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61376				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61376				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.93415				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.93866				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93783				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.60630				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93238				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22770				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93845				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.93524				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.93566				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.93524				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.56012				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.55032				0.00	0	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.95015	8.87000	106.02754				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond		8.57500	101.65986		8.57500	101.58954			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.99500	112.97360		9.99500	112.88283			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.31000	102.65517		8.31000	102.58631			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.56500	108.26806		9.56500	108.18426			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.62500	103.75327		9.62500	103.67291			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.99500	97.06889		9.99500	96.99090			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.71500	98.60441		10.71500	98.51961			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.71500	91.59496		10.71500	91.51620			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.45519			0.00	0	200,000,000.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38292			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25159			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	14.08889		100.00000	13.76710			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.49724			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.92205			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13527			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.37580			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	10.01551		100.00000	9.78676			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.95589		100.00000	11.79539			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.33000	99.30418		11.33000	103.34324			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.37908		100.00000	13.27993			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.85155		100.00000	5.79571			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.31696		100.00000	14.18033			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.04060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.90000	99.72196		7.90000	98.97068			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41480			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27624			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.52933			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	61.13750		100.00000	59.77114			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20985			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.59346			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.97526			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.59965			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.09592			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91268			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.98450			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.90161			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.34406			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.55500	102.42552		8.55500	102.35483			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.35000	110.83428		7.35000	110.76836			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.39500	107.82331		8.39500	107.75105			0.00	0	1,802,400,000.00
DV23	On 27/02/2023	Spot Bond	9.05500	108.53337		9.05500	108.45504			96,512,717,500.00	10,658,500	1,137,227,100.00
DV24	On 18/02/2024	Spot Bond	9.25500	105.94166		9.25500	105.86355			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.41000	108.77095		9.41000	108.68944			0.00	0	750,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.92681			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.81723			0.00	800,000,000	400,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.52708				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12718				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12904				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.69989				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01719				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.02253				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.88500	130.29400	7.88500	130.21188				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.96113				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	2.26000	100.54317	2.26000	115.45533				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.87155	1.20000	134.31805				0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000	124.06591	2.03000	124.04515				0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000	111.50831	2.04000	111.48955				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000	112.48302	2.05000	112.46433				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.95120	2.14000	102.93315				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000	100.88939	2.24000	115.84615				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.45500	108.91927	9.45500	108.83728				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.30500	109.55920	9.30500	109.47665				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76500	103.03310	9.76500	102.95173				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.03500	94.48455	10.03500	96.90774				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.18500	105.51781	10.18500	104.04262				0.00	0	4,333,332,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.67218			0.00	1,600,000,000	800,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	94.96256			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14268			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.91681			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88179			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.59106			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.83530			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04795			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	79.11748		100.00000	78.44318			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	93.76649		100.00000	93.09673			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.29000	100.47115		11.29000	106.81622			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36387			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07588			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.90669			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.73000	98.76383		9.73000	98.68654			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.64710			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.45767			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	100.70391			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	100.74710			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.63306			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.65873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.62793			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.64932			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.64352			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.63486			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000		102.87289		7.05000	102.81416			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.68000		106.11472		7.68000	106.04883			76,488,192,000.00	9,959,400	5,818,438,800.00
ES23	On 25/01/2023	Spot Bond	8.42500		113.16785		8.42500	113.09175			214,931,860,000.00	25,511,200	5,496,152,200.00
ES26	On 02/04/2026	Spot Bond	8.71000		95.62746		8.71000	95.56029			173,904,731,000.00	19,966,100	5,032,480,700.00
ES33	On 15/09/2033	Spot Bond	9.61500		83.80036		9.48500	84.70527			29,121,252,411,000.00	3,028,731,400	31,646,703,600.00
ES42	On 25/04/2042	Spot Bond	9.54000		91.28439		9.54000	91.21431			0.00	0	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.64818			0.00	0	150,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.66835			0.00	0	150,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.53497			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31432			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.80209			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.60424			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.91219			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.39502			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.54948			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.33365			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.58446		100.00000	11.50047			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.27413		100.00000	11.19239			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.01632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.58474			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.02608			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.03257			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.25000	97.56336		9.25000	97.49094			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16938			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16931			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.17948			0.00	400,000,000	200,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.38819			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.39169			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.39810			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.05500	100.16852		10.05500	100.20015			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.10000	106.15640		10.10000	106.07054			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.93006			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.18500	132.24805		2.18500	133.11166			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.18000	127.11201		2.18000	274.76321			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.36000	105.24051		2.36000	111.84847			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.19693		2.37000	162.53697			0.00	0	2,600,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.18000	119.77732		2.18000	219.23387			0.00	0	1,200,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.54000	107.77716		7.54000	107.71107			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.76500	64.13442		7.76500	63.48471			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44600	41.10625		9.44600	40.18656			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.81483		9.68000	38.86292			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	83.90805		100.00000	83.33333			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	86.07255		100.00000	85.51485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.44325			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92627			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93663			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93009			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.04004		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92540			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	99.92893			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97307			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	99.92662			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.03219		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	99.92195			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	99.90365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.90653			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	16.49601		100.09221	18.33043			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93345			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.91737			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93159			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	99.93082			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93714			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93032			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.90857			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93156			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.56824		13.22500	61.50152			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93549			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93541			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93246			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59000	96.86986		3.59000	100.19093			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92950			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92950			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.64839			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88886			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09217			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93516			0.00	400,000,000	200,000,000.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11258			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.92400			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.82652			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.10109			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.31308			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91268			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93098			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.51905			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.93590			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.93032			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.93032			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01265			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63690			0.00	8,168,000,000	4,084,000,000.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.72644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.77260			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.09400		10.00000	105.01100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43931			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.92639			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42491			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.75442			0.00	1,800,000,000	900,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39999			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40381			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40006			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27144			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40006			0.00	600,000,000	300,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26630			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.98084			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.44785		8.75000	101.01653			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	103.85829			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.51687		100.00000	7.95824			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.60098		100.00000	7.27912			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	102.04758			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.74985		100.00000	1.72516			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.92786			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.58831		100.00000	20.12817			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.93125			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.43981		100.00000	9.31308			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		26.57341		100.00000	25.97952		200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.93122			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	12.40618		100.00000	12.12891			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.92895			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88229			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.00197			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.94086			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.99500	100.11592		2.99500	126.42077			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80537			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.65007			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	100.00000	51.56430		100.00000	50.38657		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93131			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93175			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20910			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18544			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.52500	116.95796		3.52500	122.25155			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.93046			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.92974			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.57500	107.51888		3.57500	121.86645			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.55500	105.13074		3.55500	122.02032			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000	101.90163		3.01000	127.23781			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000	101.25744		3.08000	134.58528			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.93977			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.93098			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.70378			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91917			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92220			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92843			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92851			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00990			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.29627	100.00000		9.57134			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.51932	100.00000		34.26352			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		65.67502	100.00000		65.06182			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.72994	100.00000		18.59737			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.90574	100.00000		8.66861			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.74649	100.00000		12.02914			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000		151.99567		5.15000	151.93210			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.67424			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.24000			0.00	900,000,000	600,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.33629			0.00	1,520,000,000	760,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.64662			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.00822			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.76475			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.40103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	1.97300	83.74905	1.97300	106.48902	0.00	0	0.00				
FRS101	On 31/01/2038	Spot Bond	2.36000	104.34200	2.36000	137.11709	0.00	0	0.00				
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.18010	0.00	0	0.00				
FRS103	On 23/01/2024	Spot Bond	10.38000	101.68484	10.38000	101.59993	0.00	0	0.00				
FRS104	On 23/01/2024	Spot Bond	10.38000	101.68484	10.38000	101.59993	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	101.21592	0.00	0	0.00				
FRS108	On 31/01/2038	Spot Bond	2.50000	101.93246	2.50000	110.64386	0.00	0	0.00				
FRS109	On 07/12/2033	Spot Bond	2.49000	210.59668	2.49000	209.71357	0.00	0	0.00				
FRS110	On 31/01/2038	Spot Bond	2.47000	111.25333	2.47000	111.23107	0.00	0	0.00				
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33474	0.00	0	0.00				
FRS112	On 07/12/2033	Spot Bond	2.52000	209.70771	2.52000	208.81919	0.00	0	0.00				
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.33638	0.00	0	0.00				
FRS114	On 31/01/2025	Spot Bond	2.44500	111.01735	2.44500	110.99534	0.00	0	0.00				
FRS115	On 31/03/2038	Spot Bond	2.56000	109.50337	2.56000	109.48065	0.00	0	0.00				
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.52404	0.00	0	0.00				
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	52.26400	0.00	0	0.00				
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.78799	0.00	0	0.00				
FRS119	On 31/01/2038	Spot Bond	2.66500	108.44428	2.66500	107.48046	0.00	0	0.00				
FRS120	On 07/12/2033	Spot Bond	2.64000	113.76099	2.64000	260.09976	0.00	0	0.00				
FRS121	On 07/12/2033	Spot Bond	2.69000	112.09696	2.69000	258.26282	0.00	0	0.00				
FRS122	On 31/01/2025	Spot Bond	2.37500	98.07363	2.37500	97.78835	0.00	0	0.00				
FRS123	On 07/12/2033	Spot Bond	2.72000	160.23625	2.72000	202.97413	0.00	0	0.00				
FRS36	On 07/12/2023	Spot Bond	2.30000	125.99965	2.30000	272.35608	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.19000	127.01887		2.19000	274.56165			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000	120.52149		2.91000	260.50176			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.65500	101.68628		2.65500	129.18123			0.00	0	189,600,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.13600			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.18500	133.13526		2.18500	129.04155			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34714			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58479			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.97744			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000	110.84451		2.34000	110.82349			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	21.77724		104.97509	21.60872			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	25.45637		101.07593	25.26591			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	18.82443		100.44759	18.68438			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	24.00233		100.76967	23.82325			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	119.69282		2.01000	119.67309			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	2.30500	98.04531		2.30500	112.40443			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.66265			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33500	97.78070		2.33500	112.10079			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.50337			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000	125.17299		2.39000	342.80867			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.47948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	6.25000		102.92976		6.25000	102.87764			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.59000		102.80017		7.59000	102.73672			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97500		103.54569		7.97500	103.47861			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.13000		108.72547		8.13000	108.65409			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.65000		102.27815		8.65000	102.20640			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.85500		101.48089		8.85500	101.40845			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.43500		92.93434		9.43500	92.86336			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47500		108.45499		9.47500	108.37228			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81500		100.83675		9.81500	99.86227			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.26000		97.21110		10.26000	97.13184			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.14000		81.44144		10.14000	81.37508			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94861			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94664			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94584			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94379			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94058			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.93817			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92776			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	100.54665			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.57009			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.40833			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.59125			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.61475			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.63433			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.72034			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.62593			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.73497			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.97500		102.89121		8.97500	102.81678			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.10034			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		14.14203		100.00000	13.81902			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.82198		100.00000	20.34641			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.68308		100.00000	11.40073			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.03326			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.05471			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.09617			0.00	0	70,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.14760			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21899			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	101.40259			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.34682			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.98947			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.16347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.16759			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.61694			0.00	0	300,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90381			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.47204			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.81314			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89701			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34510			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	16.12476		100.00000	15.76438			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.47593			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01644			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95593			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.96714			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.14240			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11070			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	101.27692			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.43098	102.24730		7.43098	98.44306			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.33408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		8.43114	101.94257		8.43114	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	101.40755			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.88140	102.01950		8.88140	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	101.49731			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	101.36920			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51508			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56805			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91323			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.00500	105.08883		9.00500	105.01339			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.12000	111.02701		8.12000	110.95499			0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.00000	128.80256		2.00000	278.42155			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.00000	131.68767		2.00000	284.65805			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.44000	101.91845		9.44000	101.84184			0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.44000	101.88939		9.44000	101.81280			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	98.91304		100.00000	98.11321			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	25.70516		100.00000	25.51676			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	64.76495		100.00000	64.29540			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	30.95004		100.00000	30.72565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		22.66406		100.00000	22.49975			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		98.91304		100.00000	98.11321			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.09400		10.00000	105.01100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69500		118.79989		1.69500	118.78354			526,739,556,000.00	310,760,800	91,183,427,700.00
I2038	On 31/01/2038	Spot Bond	1.74000		126.76366		1.74000	126.74576			120,589,168,452,000.00	69,304,119,800	91,859,677,700.00
I2046	On 31/03/2046	Spot Bond	1.73000		128.72354		1.73000	128.70528			118,333,552,848,000.00	68,400,897,600	04,886,861,200.00
I2050	On 31/12/2050	Spot Bond	1.78500		136.18804		1.78500	137.59950			5,496,691,158,000.00	3,079,378,800	36,456,364,404.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.43000		103.48968		7.43000	103.42752			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.42471			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32547			0.00	4,430,000,000	3,735,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.10000		104.16990		8.10000	104.10138			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87500		108.60931		7.87500	108.53981			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.92000		103.34807		7.92000	103.28265			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.94935			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000		101.06798		1.85000	130.27148			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.25500		104.30925		2.25500	132.51769			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70815			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.25084			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.99500		104.11145		7.99500	104.04420			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25095			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97167			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76185			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.09400		10.00000	105.01100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.58000	98.09331	8.58000	98.02566			0.00		0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.07000	95.88052	9.07000	95.81121			0.00		0	2,560,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.96414			0.00		0	0.00	
IBL49	On 02/04/2018	Spot Bond	8.07500	99.52009	8.07500	99.45518			0.00		0	0.00	
IBL50	On 02/08/2020	Spot Bond	9.12000	103.43061	9.12000	103.33194			0.00		0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.83722			0.00		0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.97737			0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.90000	101.86077	7.90000	101.79645			0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.36000	102.39411	8.36000	102.32576			0.00		0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.07702			0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69894			0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	7.64500	104.71711	7.64500	104.65309			0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.32000	106.23158	8.32000	106.16101			0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.47500	108.21849	9.47500	108.13684			0.00		0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.59667			0.00		0	0.00	
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08562			0.00		0	0.00	
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00337			0.00		0	0.00	
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.02425			0.00		0	0.00	
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.04498			0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00656	100.00000	0.00651			0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.20195			0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.16358			0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	8.70500	99.73579	8.70500	99.66577			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.51007			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.52685			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.71500	105.10424		9.71500	99.60978			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.86950		5.00000	100.82873			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.86950		5.00000	100.82873			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.95126		5.00000	101.91022			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.87209		5.00000	100.83105			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.08901		4.00000	101.05584			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	103.44121		4.00000	100.68783			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.19841		100.00000	34.58228			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.06603		100.00000	34.38718			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.06603		100.00000	34.38718			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.69323		9.20000	106.61416			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.78590			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.78590			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.76041			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.44147		100.00000	7.38632			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.56459			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.85000	102.38945		8.85000	102.31649			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68841			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.64641		100.00000	14.54022			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	65.67502		100.00000	65.06182			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.33617	100.00000	11.18728				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.81333	100.00000	22.18118				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.13487	100.00000	1.12837				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.62112	100.00000	10.07399				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		14.54483	100.00000	14.20131				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		15.38330	100.00000	14.47065				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		23.46691	100.00000	21.74897			20,000,000,000,000.00	200,000,000	200,000,000.00	
INA451	On 17/12/2014	Spot Bond	6.25000		99.91446	6.25000	99.96577				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.74381	6.25000	99.62470				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.35000		99.61872	6.35000	99.49801			190,500,000,000,000.00	30,000,000,000	45,000,000,000.00	
INA504	On 20/01/2015	Spot Bond	6.35000		99.49801	6.35000	99.37760				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.37760	6.35000	99.25747				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.25747	6.35000	99.13764				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.40000		99.13091	6.40000	99.01044				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		99.00278	6.45000	98.88169				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.88169	6.45000	98.76089				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.64038	6.45000	98.52017				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.06668				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94685		103.79331	10.94685	103.35509				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94685		102.53446	10.94685	102.44482				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.93292				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.93467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	101.41578		6.50000	101.36232			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.92745			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.45246			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08004			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28759			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93032			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.29943			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94592			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.57404			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82697			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70409			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.57315			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.56686			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.41758			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.13605			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.16020			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73918			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.46512			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.68827			0.00	0	0.00
ING287	On 25/06/2015	Spot Bond	100.00000	54.54886		100.00000	53.31650			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.19353			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.34589			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.05293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		94.31525	100.00000	93.58974				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.50396				0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.09400	10.00000	105.01100				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.40755				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.42581				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61000		102.06051	8.61000	101.98962				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.64042				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.67932				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.70528				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.32891				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.39631				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.47140				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.50500		100.17532	9.50500	100.09826				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.97802				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56500		105.20703	8.56500	105.13394				0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.54604				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.50862				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.91416				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.93214				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.61000		100.93898	8.61000	100.85786				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.51223				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.26920				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.34500		97.33735	3.34500	126.86983				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.55000	142.73177		3.55000	142.69039			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.84969			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.58181			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.50949			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.16521			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.77929			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69500	98.43135		3.69500	99.26121			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69500	98.34929		3.69500	105.54682			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.19872			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.87318			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.20000	111.77644		10.20000	111.68433			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.49149			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	141.18422		3.65000	141.14213			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000	99.70975		6.25000	99.59072			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.35000	99.58420		6.35000	99.46358			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000	99.46358		6.35000	99.34325			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000	99.46358		6.35000	99.22320			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000	99.22320		6.35000	99.10345			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.40000	99.09646		6.40000	98.97607			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.96816		6.45000	98.84714			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.84714		6.45000	98.72643			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.72643		6.45000	98.60601			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.60601		6.45000	98.48588			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.82847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.61997			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.09400		10.00000	105.01100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.35465			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47538			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.56784			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.55911			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.37565			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40820			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41734			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43560			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35340			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26875			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07277			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99990			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.65690			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.44232			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.43797			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.66288			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32819			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13894			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96191			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.70544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.74916			0.00	0	300,000,000.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.74916			0.00	0	150,000,000.00
IVC036	On 16/07/2019	Spot Bond		8.92000	104.64790		8.92000	105.29070			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.60576		100.00000	15.43038			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.52847		100.00000	12.36391			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22866			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.12500	103.99933		9.12500	104.84101			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.09337			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71711			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01093			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.56993			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09317			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.30442			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.41000	106.07689		7.41000	101.13206			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.95759			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.61706			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.35135			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	88.86481		100.00000	88.23006			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.08989			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	93.63057		100.00000	92.92657			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13364			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	35.32681		100.00000	35.07069			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.82190			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	91.98023		100.00000	91.30057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		96.89255	100.00000	96.17660				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		90.73128	100.00000	90.07062				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		82.37285	100.00000	81.82854				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.01923				0.00	300,000,000	100,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.02242				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.24069				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.22353	100.00000	57.80141				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.60435				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.18672				0.00	0	200,000,000.00
KW01	On 31/10/2027	Spot Bond	8.36500		141.89236	8.36500	141.79603				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.96544				0.00	3,194,000,000	1,597,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.80738				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.02116				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.38493				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.91458				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.80821				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.07000		104.17927	10.07000	98.82721				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.03453				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.67500		100.38372	8.67500	100.31425				0.00	0	5,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.72500		75.56838	8.72500	98.55146				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.25000		102.84865	9.25000	102.77286				0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.16503				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.05467				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	9.93000	100.95786		9.93000	100.87725			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06555			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.71567			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.52574			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.68702			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.88020			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.63699			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24856			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.17040			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66459			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.68214			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.61292			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07528			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.97415			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.98868			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.66959			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36056			0.00	0	50,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.89798			0.00	9,000,000,000	4,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.50155			0.00	0	725,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03647			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40140			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.72768			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.17851			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.79909			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.81055			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.82882			0.00	0	250,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18844			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		88.84344		100.00000	88.21035			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		32.76800		100.00000	40.65979			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		80.21978		100.00000	99.18256			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.02677		100.00000	20.75059			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.71042		100.00000	20.24757			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.79728		100.00000	20.33248			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		25.34639		100.00000	24.77992			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.58000		103.25379		8.58000	103.18232			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.60000		102.72172		8.60000	102.65046			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.18973			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.31622			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.50900			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.37743			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.53451			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81000		103.09759		7.81000	103.03251			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.57000		106.89009		8.57000	106.81699			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.38000		107.80918		9.38000	107.72865			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.94621			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.94421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.42000	103.20260		9.42000	103.12286			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.58000	102.92246		7.58000	102.85902			0.00	0	2,670,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44972			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.73500	100.62880		8.73500	100.55792			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.03793			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.25500	108.22564		9.25500	106.33419			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.41670			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.60485		100.00000	21.44475			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.66986			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.43500	100.61177		8.43500	100.54328			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.53000	105.09636		7.53000	105.03305			0.00	0	35,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.42500	108.30200		8.42500	108.22916			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.67223		100.89771	6.62347			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.76008		100.61875	6.71080			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	100.71691			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.77397			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84025			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.64729		100.00000	0.64260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.64729	100.00000	0.64260				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.84000		97.48889	8.84000	97.41903				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.80468	7.59000	101.74287				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.94000		100.48965	8.94000	100.41685				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.70500		105.60866	8.70500	105.53412				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.58537				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.17500		105.90787	9.17500	105.82917				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.67063				0.00	0	22,800,000.00
NBK14A	On 26/06/2021	Spot Bond	9.06500		101.01332	9.06500	105.52635				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.59863				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.73402				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.23182				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.53370				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.94657				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62889				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.72892				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.72468				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.40000		105.02930	7.40000	104.96608			84,212,000,000,000.00	11,380,000,000	8,871,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.98884				0.00	3,460,000,000	3,150,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.40000		114.68527	8.40000	114.60709				0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.54000		37.27032	10.54000	37.23964				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.33000		102.41312	7.33000	102.35288				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.45712				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.35834			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.71000	104.23798		7.71000	104.17264			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.92542			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75701			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.31272			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63074			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.44957			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39508			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.58783			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35522			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.12915			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.09350			0.00	0	150,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.94922			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.64640			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.70719			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94158			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94479			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.28772			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94675			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94239			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.94243			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.97909			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	9.71000	107.51908		9.71000	108.27612			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.93401			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74500	106.25233		9.74500	107.14259			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94034			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98011			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.93295			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.93213			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.12000	104.46209		8.12000	104.39321			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.28763			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	97.45012			0.00	0	1,000,000,000.00
NED15	On 08/04/2024	Spot Bond	9.78000	105.69094		9.78000	106.26243			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.57166			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.58518			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33784			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.91000	117.64228		9.91000	117.54802			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.24260			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73602			0.00	80,000,000	40,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	168.41120		2.20000	168.38082			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	96.36135		2.60000	138.68387			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.47000	107.67722		8.47000	107.60443			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	9.10000	106.30018	9.10000	106.42705				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.50841				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.59284				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.48134				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.49830				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.48814				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.30000	106.28954	9.30000	107.87651				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.49836				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.50845				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.50169				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.50000	106.27908	9.50000	106.39827				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.52207				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.51522				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.51861				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.64340				0.00	0	310,000,000.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.60232				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.52875				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.26000	113.91593	8.26000	113.83996				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.10500	119.11223	9.10500	119.02436				0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500	172.72930	2.09500	172.69963				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.80500	119.09457	9.80500	119.00064				0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.68712				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.48862				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96955			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.24697			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.46158			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.50902			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.62384			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.86133		100.00000	16.73909			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	63.35964		100.00000	62.90028			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.42000	102.56366		7.42000	102.50209			0.00	0	8,860,000,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.50313			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.62000	103.47790		9.62000	99.14220			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	23.79059		100.00000	23.61810			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	100.73259			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.08121			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35928			0.00	1,000,000,000	500,000,000.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21453			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.32208			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98014			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.85423			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.21958			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	9.35500	102.17673		9.35500	106.95449			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.04235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.07114			0.00	0	90,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.08409			0.00	0	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.11287			0.00	0	200,000,000.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.23653			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.26527			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10441			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78500		43.17564		7.78500	43.14857			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.43000		108.58771		6.43000	108.53077		443,082,137,250,000.00	68,908,575,000	61,648,908,300.00	
R158P	On 15/09/2015	Spot Bond	6.50000		95.44221		6.50000	95.39162			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.60000		114.73176		6.60000	114.67003		310,952,098,380,000.00	47,113,954,300	64,502,844,700.00	
R159P	On 15/09/2016	Spot Bond	6.43000		89.63334		6.43000	89.58634			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.11000		118.14376		7.96500	119.30927		7,781,183,293,189,000.00	59,455,399,900	43,848,236,400.00	
R187P	On 21/12/2026	Spot Bond	7.70500		40.37228		7.70500	40.34722			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62500		37.80928		7.62500	37.78605			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		284.89823		1.69000	284.85870		2,285,813,556,000.00	1,352,552,400	56,528,300,000.00	
R201	On 21/12/2014	Spot Bond	0.00000		100.00000		5.77500	99.96836			0.00	0	10,300,000.00
R202	On 07/12/2033	Spot Bond	1.69000		235.40565		1.69000	235.37299		173,840,498,000.00	102,864,200	79,825,571,000.00	
R2023	On 28/02/2023	Spot Bond	7.93000		101.33242		7.77500	102.18787		2,023,034,672,386,000.00	55,111,560,200	54,724,446,100.00	
R203	On 15/09/2017	Spot Bond	7.02000		105.22315		6.87500	105.52633		2,426,443,390,332,000.00	45,647,206,600	61,461,699,100.00	
R2030	On 31/01/2030	Spot Bond	8.41500		99.60418		8.41500	99.53727		1,621,982,489,143,500.00	92,748,958,900	60,028,205,000.00	
R2032	On 31/03/2032	Spot Bond	8.58000		98.91482		8.58000	98.84635		1,616,834,166,090,000.00	88,442,210,500	88,582,921,500.00	
R2037	On 31/01/2037	Spot Bond	8.66500		101.69838		8.66500	101.62809		1,428,054,273,622,000.00	64,807,186,800	71,715,000,000.00	
R204	On 21/12/2018	Spot Bond	7.30000		102.41107		7.15000	102.87280		1,172,165,461,030,000.00	60,570,611,100	88,189,922,900.00	
R2044	On 31/01/2044	Spot Bond	8.79500		102.93795		8.79500	102.86575		673,257,250,000,000.00	76,550,000,000	92,600,000,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.77000	102.49445	8.77000	102.42158					2,555,342,437,800,000.00	91,373,140,000	73,600,171,800.00
R207	On 15/01/2020	Spot Bond	7.56500	101.83922	7.42000	102.37679					3,416,466,599,729,500.00	51,614,884,300	37,526,690,800.00
R208	On 31/03/2021	Spot Bond	7.70500	96.84309	7.55500	97.50095					1,375,590,940,020,000.00	78,532,244,000	91,389,755,400.00
R209	On 31/03/2036	Spot Bond	8.72000	77.69256	8.59000	78.66552					2,297,319,629,048,000.00	63,454,085,900	55,242,500,000.00
R210	On 31/03/2028	Spot Bond	1.65000	176.23662	1.65000	176.21275					135,740,550,000.00	82,267,000	26,881,299,500.00
R211	On 31/01/2017	Spot Bond	1.15000	132.15878	1.15000	132.14643					1,861,620,000.00	1,618,800	25,199,080,000.00
R212	On 31/01/2022	Spot Bond	1.72500	137.11067	1.68500	137.44393					2,591,501,310,000.00	1,502,319,600	05,743,915,500.00
R213	On 28/02/2031	Spot Bond	8.59500	88.36257	8.46000	89.36188					1,114,891,768,116,000.00	29,713,992,800	43,612,563,200.00
R214	On 28/02/2041	Spot Bond	8.68000	79.61128	8.68000	79.55523					1,402,989,518,028,000.00	61,634,737,100	17,731,198,000.00
R227C	On 15/03/2015	Spot Bond	6.66000	98.50813	6.66000	98.45504					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.50000	95.44221	6.50000	95.39162					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42000	92.52607	6.42000	92.47763					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.43000	89.63334	6.43000	89.58634					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.78000	99.98417	5.78000	99.96834					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57000	96.84480	6.57000	96.78529					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44000	93.87456	6.44000	93.82571					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42000	90.97249	6.42000	90.92529					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48000	88.04083	6.48000	87.99473					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.85000	84.51868	6.85000	84.47195					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.90000	81.60147	6.90000	81.55602					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.15500	78.20345	7.15500	78.15832					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.13500	75.56065	7.13500	75.51717					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.11500	73.02127	7.11500	72.97936					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.10500		70.54682		7.10500	70.50638			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.38000		67.13992		7.38000	67.09998			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.36000		64.82557		7.36000	64.78711			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.47500		62.07582		7.47500	62.03842			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.44500		59.96054		7.44500	59.92456			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.41500		57.93412		7.41500	57.89949			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.38500		55.99239		7.38500	55.95906			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.34500		54.17580		7.34500	54.14372			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.30500		52.43841		7.30500	52.40753			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.90500		47.88822		7.90500	47.85774			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.86500		46.24498		7.86500	46.21569			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.82500		44.67535		7.82500	44.64719			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.78500		43.17564		7.78500	43.14857			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.74500		41.74238		7.74500	41.71634			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.70500		40.37228		7.70500	40.34722			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.66500		39.06222		7.66500	39.03810			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.62500		37.80928		7.62500	37.78605			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74497			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.58168			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.78238			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.58851			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.21514			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.19934		100.00000	22.03839			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.91148		100.00000	9.83963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		21.67567	100.00000	21.51504				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		59.22359	100.00000	58.44570				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.08217	100.00000	29.37966				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.26714	100.00000	19.48728				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		9.55482	100.00000	9.36919				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.67900	100.00000	16.03722				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.95189	100.00000	14.20606				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		11.93490	100.00000	11.47566				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.85238				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.16975				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.30055				0.00	1,600,000,000	800,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.46756				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.49127				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.91469				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.41970				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.46080				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.46485				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.89854				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.43965				0.00	0	150,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.94397				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.20983				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.23162				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.43673				0.00	0	0.00

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	100.23778			0.00	0	300,000,000.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45786			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.26047			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	85.62541			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.64734			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.80717			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.45135			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.71129			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.49416			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.22201			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.84025		12.35000	106.73593			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.42588		100.00000	14.32130			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.35200			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51079			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.71569		100.00000	3.68815			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	25.21657		100.00000	25.03375			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	37.17279		100.00000	36.90329			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.01101		100.00000	12.96324			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	31.07971		100.00000	30.85438			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.38041			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.89929			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.85500	106.98958		8.85500	106.91321			0.00	0	830,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.02500	103.24588		9.02500	103.17079			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.69000	87.46866		9.69000	104.44888			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.41770			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.80000	106.12030		7.80000	106.05303			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57193			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.92500	102.41241		8.92500	102.33874			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.22508			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.28816			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.14006			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.29844			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.27589			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.44881			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08000	101.79398		7.08000	101.73648			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.65000	100.95876		8.65000	100.88833			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.89000	107.52377		7.89000	107.45483			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.47321		7.96000	107.40371			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.68000	107.67568		7.68000	107.60845			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.27500	102.15268		8.27500	102.08406			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82500	107.57075		7.82500	107.50234			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96000	107.47321		7.96000	107.40371			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01469			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67126			0.00	0	0.00

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	7.92500	104.58209		7.92500	104.51475			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.64741			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94187			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.78841			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.02500	105.56212		9.02500	105.48576			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.86500	102.25717		9.86500	102.17560			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.73471			0.00	4,160,000,000	2,120,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74711			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.73733			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.85159			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.73000	101.17844		8.73000	101.10681			0.00	0	1,750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.00426		100.00000	16.89222			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.31500	108.33836		9.31500	108.25798			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25371			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.82500	99.74377		8.82500	99.67281			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.87500	89.27600		9.87500	89.20471			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13802			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.61500	101.48293		9.61500	101.40441			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.76500	102.26346		9.76500	104.58516			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.25500	97.55336		9.25500	97.48024			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.60000	110.67111		7.60000	110.60383			1,368,000,000,000.00	180,000,000	3,858,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000	125.99965		2.30000	272.35608			0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.79500	102.42977		1.79500	130.41758			3,069,450,000,000.00	1,710,000,000	855,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	21.95453		100.00000	21.44183			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	101.36902			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	21.33867		100.00000	21.18054			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		2.42000	114.81497		2.42000	128.76951			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.41578		6.50000	101.36232			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30094			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79936			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18475			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.90500	99.49340		8.90500	99.42237			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.94216			0.00	0	6,800,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.72760			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93689			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.94739			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	22.71910		100.00000	22.55439			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.14833			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	83.75549		100.00000	83.01647			0.00	0	0.00

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	100.15070			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	25.76827		100.00000	25.57941			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.82142		100.00000	35.46002			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.42427		100.00000	30.13392			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21500	105.08820		9.21500	104.95751			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35817			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.83125			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85000	106.07944		7.85000	106.01287			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.75000	102.73116		8.75000	102.80498			0.00	0	250,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.27500	102.15268		8.27500	102.08406			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.57925			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76312			0.00	1,060,000,000	530,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06129			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.55520			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.57013			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.80727			0.00	0	200,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.97500	102.16588		7.97500	102.10041			0.00	0	600,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32129			0.00	1,971,000,000	985,500,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.57720			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.33498			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.10500	97.13503		9.10500	97.06378			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40233			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.78744			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004		On 31/03/2021	Spot Bond		9.16300	90.19962	9.16300	90.13304			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond		8.65500	92.44804	8.65500	92.38351			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond		7.02000	99.98077	7.02000	99.96154			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond		8.68000	97.38150	8.68000	97.31407			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.02008			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond		8.05500	102.68257	8.05500	102.61539			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond		2.44500	110.59556	2.44500	110.99534			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond		8.10000	101.01344	8.10000	99.62082			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond		8.22500	100.57688	8.22500	100.51015			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond		9.72500	105.44674	9.72500	105.36454			0.00	0	2,500,000,000.00
SSN018		On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.33956			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond		9.81000	79.59895	9.81000	79.53580			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond		0.00000	100.00000	0.00000	101.27005			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond		0.00000	100.00000	0.00000	100.33329			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond		0.00000	100.00000	0.00000	101.29390			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond		0.00000	100.00000	0.00000	99.79147			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond		0.00000	100.00000	0.00000	101.44636			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond		0.00000	100.00000	0.00000	100.28146			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond		0.00000	101.62434	0.00000	99.18265			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond		100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.03469			0.00	0	0.00
SY1193		On 17/12/2014	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	98.96319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.84688			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.69214			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.65786			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.65701			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.61894			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.60065			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.43513			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.46917			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	100.00000	81.11111		100.00000	80.57395		2,360,000,000,000,000.00	23,600,000,000	10,200,000,000.00	
SY1212	On 20/01/2015	Spot Bond	100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.89000	106.97249		6.89000	106.91279			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57500	104.97892		8.57500	104.90629			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	39.53117		100.00000	39.24457		100,000,000,000,000.00	1,000,000,000	500,000,000.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14623			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.88092			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34133			0.00	0	300,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.51150			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94827			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.94547			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.52558			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.99477			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85000	104.71726		7.85000	104.65155			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.21219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.24464			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.33106		7.83000	103.26639			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19433			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23491			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.33265			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.19433			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23491			0.00	0	70,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.44088		7.16000	102.98768			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.31440			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30791			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46347			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44242			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.07675			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.00433			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19270			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24464			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.71275		8.73000	103.59241			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18783			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23491			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.62000		97.07668		8.62000	102.10184			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19364			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25084			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.31765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.29981				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.30966				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.46023				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.45375				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	95.23531				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.96407				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.97051				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.96043				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.55893				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.57760				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.02000	102.09955	9.02000	103.08203				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.44503				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.46556				0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.93000	105.12137	8.93000	99.45962				0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.62605				0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.49190				0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.68554				0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.53864				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.92548				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.72716				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25249				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.76514	101.06155	6.71563				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	101.30065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.21434			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.39869			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.08318			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51582			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.22797			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24432			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.22797			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.24432			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.25249			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21817			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24432			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33417			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33417			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33417			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46481			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.49746			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45665			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.10863			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.14931			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.13304			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56000	103.21363		7.56000	103.15118			0.00	0	730,000,000.00
TL20	On 22/02/2020	Spot Bond	9.37000	91.61231		9.37000	91.51403			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.80500	104.63712		7.80500	104.57075			0.00	0	29,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.23500	108.29083		9.23500	108.20984			72,888,161,000.00	7,892,600	20,312,752,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.24361		100.00000	1.23200			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.48000	109.15142		9.48000	109.06766			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000	102.21721		9.65000	102.13871			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.73500	94.85730		9.73500	94.78259			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.11500	112.47475		10.11500	105.02337			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.59000	111.10102		10.59000	103.46940			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.17907			0.00	2,615,000,000	1,307,500,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.01800			0.00	2,400,000,000	2,401,937,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.66554			0.00	0	190,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.68207			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.68373			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.76508			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93367			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.68293			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53764			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.09400		10.00000	105.01100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.48543			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51573			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.32649			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.41341			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534		9.75000	99.68724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029	100.00000	9.69491				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.07899				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.08375				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.08639				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.08691				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.10163				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.13388				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.74500	100.00000	13.56447				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.43837				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.08000				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	97.76750				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.58315				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.35068				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.10455				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.86123				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	97.13174				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	96.86536				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.65461				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	96.23897				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	96.05039				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	95.75490				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	95.44244				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.16560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.60287			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.76741			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.49829			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.10358			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.66489			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.28272			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.20165		100.00000	13.10594			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	95.87426		100.00000	95.14794			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	83.63636		100.00000	81.41593			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.15274			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.82133			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.52035			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.44393			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.32825			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22979			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42299			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40537			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38774			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.45707			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43596			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.46496			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39799			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.95500	111.41282		8.95500	111.33197			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.82763			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.53080			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79951			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82477			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.82589			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.81007			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80477			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00240		100.00000	0.00234			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.99000	108.16997		6.99000	108.10839			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.64000	241.37581		1.64000	241.34369			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.75000	101.55153		6.75000	101.49681			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.37500	104.14795		7.37500	104.08546			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.70500	105.37375		7.70500	105.30775			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.04500	104.72425		8.04500	104.65582			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.09500	105.05648		8.09500	104.98741			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.38000	96.75988		6.38000	96.71036			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.31000	95.00868		6.31000	94.96004			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.38000	96.74337		6.38000	96.69385			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.09500	71.70448		7.09500	71.66306			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	56.35450		100.00000	56.03436			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	29.82914		100.00000	29.65969			0.00	0	0.00

Total for j-Bonds : **37,957,749,661,784,500.00 15,383,667,822 25 426 996 915.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 37,957,751,795,136,300.00 15,384,040,878 25 430 867 977.00