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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/01/2015	Any day expiry		11.69130	11.69130		11.72470	11.72470		16.03	58,456,500.00	5,000	0.00
\$ / R	On 12/01/2015	Any day expiry		11.70000	11.70000		11.73340	11.73340		14.71	0.00	0	172.00
\$ / R	On 12/01/2015	Any day expiry	11.75	Put	124.72620	0.12473	0.00000	0.00000	124.726	15.08	658,672.00	8,000	4,000.00
\$ / R	On 28/01/2015	Any day expiry		11.73060	11.73060		11.76400	11.76400		14.24	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	3.30660	0.00331	3.34340	0.00334	3.307	16.02	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	7.97410	0.00797	7.58620	0.00759	7.974	12.49	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	334.15040	0.33415	363.72320	0.36372	334.150	13.37	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.42210	0.00042	0.57660	0.00058	0.422	26.64	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.73450	11.73450		11.76780	11.76780		14.27	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	232.27950	0.23228	256.90800	0.25691	232.280	13.85	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	221.24260	0.22124	245.33680	0.24534	221.243	13.92	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.78550	11.78550		11.81870	11.81870		14.00	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	10.53650	0.01054	10.01510	0.01002	10.537	13.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	31.95220	0.03195	29.82680	0.02983	31.952	12.62	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	339.47950	0.33948	363.81770	0.36382	339.479	13.49	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	3.29420	0.00329	4.06690	0.00407	3.294	23.31	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.78750	11.78750		11.82060	11.82060		14.00	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.78950	11.78950		11.82260	11.82260		14.01	0.00	0	1,263.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/03/2015	Any day expiry		11.81540	11.81540		11.84850	11.84850		13.94	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.82350	11.82350		11.85660	11.85660		13.90	83,793,144.50	7,087	1,193,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	3.12420	0.00312	3.00170	0.00300	3.124	15.91	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	4.50210	0.00450	4.23680	0.00424	4.502	14.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.29210	0.00629	5.81610	0.00582	6.292	13.71	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.70030	0.01070	9.09840	0.00910	10.700	13.10	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.77430	0.01277	11.05070	0.01105	12.774	13.04	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	14.68070	0.01468	12.86340	0.01286	14.681	13.00	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.19470	0.01519	13.35470	0.01335	15.195	12.98	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	21.26790	0.02127	19.22060	0.01922	21.268	12.86	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	852.84320	0.85284	883.73750	0.88374	852.843	12.74	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	637.45760	0.63746	665.89560	0.66590	637.458	12.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	75.77900	0.07578	70.57960	0.07058	75.779	12.73	151,558.00	2,000	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	527.16370	0.52716	553.96350	0.55396	527.164	12.96	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	109.94260	0.10994	103.41360	0.10341	109.943	13.01	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	123.22080	0.12322	116.22640	0.11623	123.221	13.10	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	137.46400	0.13746	129.99510	0.13000	137.464	13.20	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	436.18060	0.43618	461.33070	0.46133	436.181	13.29	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	430.13720	0.43014	455.16540	0.45517	430.137	13.31	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	156.63720	0.15664	148.56540	0.14857	156.637	13.31	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	400.83670	0.40084	425.24870	0.42525	400.837	13.43	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	181.65870	0.18166	172.84630	0.17285	181.659	13.45	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	233.17580	0.23318	222.97460	0.22297	233.176	13.71	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	278.55050	0.27855	297.89590	0.29790	278.550	14.10	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	342.75450	0.34275	328.01040	0.32801	342.754	14.35	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	229.35030	0.22935	246.43730	0.24644	229.350	14.68	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	402.70160	0.40270	386.53350	0.38653	402.702	14.73	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	226.20160	0.22620	243.13350	0.24313	226.202	14.73	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	116.37540	0.11638	126.76250	0.12676	116.375	16.82	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	792.87540	0.79288	770.16250	0.77016	792.875	16.82	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	105.49660	0.10550	115.10000	0.11510	105.497	17.17	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	101.74170	0.10174	111.06970	0.11107	101.742	17.30	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	79.66540	0.07967	87.29380	0.08729	79.665	18.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	61.71170	0.06171	68.26760	0.06827	61.712	19.19	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	19.29650	0.01930	22.04690	0.02205	19.297	23.34	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.84590	11.84590		11.87880	11.87880		14.14	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	16.71740	0.01672	16.01210	0.01601	16.717	12.52	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	38.96920	0.03897	37.03040	0.03703	38.969	12.59	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	54.95510	0.05496	52.12430	0.05212	54.955	12.62	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	431.11580	0.43112	454.77120	0.45477	431.116	13.54	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	330.31850	0.33032	350.44010	0.35044	330.318	14.04	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	21.87840	0.02188	24.29760	0.02430	21.878	26.27	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.85600	11.85600		11.88900	11.88900		14.08	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	67.20850	0.06721	64.54550	0.06455	67.209	12.62	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	204.62730	0.20463	218.21190	0.21821	204.627	15.65	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry		11.91170	11.91170		11.94460	11.94460		14.16	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	31.49550	0.03150	29.98060	0.02998	31.496	12.83	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	76.71320	0.07671	73.84480	0.07384	76.713	12.71	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	342.91950	0.34292	361.06370	0.36106	342.919	14.53	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	47.84940	0.04785	49.60930	0.04961	47.849	27.14	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.97180	11.97180	12.00470	12.00470		14.20	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	43.09220	0.04309	40.83510	0.04084	43.092	12.87	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	59.42200	0.05942	56.73900	0.05674	59.422	12.82	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	92.84760	0.09285	89.44270	0.08944	92.848	12.73	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	454.65240	0.45465	475.93360	0.47593	454.652	14.07	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	344.97390	0.34497	362.16540	0.36217	344.974	15.10	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	74.43170	0.07443	77.32560	0.07733	74.432	28.03	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.99870	11.99870	12.03170	12.03170		14.31	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.00490	12.00490	12.03790	12.03790		14.30	16,266,639.50	1,355	88,381.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	44.27590	0.04428	43.33040	0.04333	44.276	13.10	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	45.59970	0.04560	44.65400	0.04465	45.600	13.04	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	49.08950	0.04909	48.14240	0.04814	49.089	12.89	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	72.23380	0.07223	68.94960	0.06895	72.234	12.83	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	75.26390	0.07526	71.92150	0.07192	75.264	12.82	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	133.78160	0.13378	129.50890	0.12951	133.782	12.72	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	159.40140	0.15940	154.79130	0.15479	159.401	12.68	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	177.46510	0.17747	168.70400	0.16870	177.465	12.82	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	196.66110	0.19666	187.52860	0.18753	196.661	12.95	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	643.33130	0.64333	666.48430	0.66648	643.331	13.22	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	539.93210	0.53993	561.79100	0.56179	539.932	13.76	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	290.36070	0.29036	305.35360	0.30535	290.361	16.19	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	275.63800	0.27564	290.15940	0.29016	275.638	16.42	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	212.34570	0.21235	224.22380	0.22422	212.346	17.66	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	183.98260	0.18398	194.67390	0.19467	183.983	18.39	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	157.76750	0.15777	167.32890	0.16733	157.768	19.13	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.03390	12.03390	12.06690	12.06690		14.40	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	55.01530	0.05502	52.76390	0.05276	55.015	12.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	107.52300	0.10752	103.15860	0.10316	107.523	12.77	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	342.25750	0.34226	358.86440	0.35886	342.258	15.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	87.32530	0.08733	92.98620	0.09299	87.325	27.93	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.10310	12.10310	12.13590	12.13590		14.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	65.69290	0.06569	64.20560	0.06421	65.693	12.95	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	120.50220	0.12050	116.62780	0.11663	120.502	12.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	351.53870	0.35154	368.29620	0.36830	351.539	16.39	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	107.47410	0.10747	113.07780	0.11308	107.474	27.64	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.16450	12.16450	12.19670	12.19670		14.52	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	73.57820	0.07358	72.15780	0.07216	73.578	12.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	129.65960	0.12966	126.47670	0.12648	129.660	12.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	353.06340	0.35306	369.44570	0.36945	353.063	16.99	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	111.94810	0.11195	119.47870	0.11948	111.948	27.15	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.19410	12.19410	12.22610	12.22610		14.61	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.20250	12.20250	12.23450	12.23450		14.59	244,050.00	20	26,884.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	55.96520	0.05597	55.38700	0.05539	55.965	13.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,661.76600	1.66177	1,693.17940	1.69318	1,661.766	13.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	100.35900	0.10036	99.65730	0.09966	100.359	12.65	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,305.61020	1.30561	1,336.87800	1.33688	1,305.610	12.62	0.00	0	33,750.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	103.11020	0.10311	102.37800	0.10238	103.110	12.62	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	166.87170	0.16687	164.11820	0.16412	166.872	12.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	227.51040	0.22751	225.23460	0.22523	227.510	12.80	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	240.53390	0.24053	238.36140	0.23836	240.534	12.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	668.65780	0.66866	692.39790	0.69240	668.658	14.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	495.90150	0.49590	516.30490	0.51630	495.902	15.49	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	368.01450	0.36801	384.46410	0.38446	368.014	17.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	239.64660	0.23965	251.47280	0.25147	239.647	19.71	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	213.01600	0.21302	223.45510	0.22346	213.016	20.51	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	192.59420	0.19259	201.91460	0.20191	192.594	21.25	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.23210	12.23210	12.26390	12.26390		14.69	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	83.09310	0.08309	81.87580	0.08188	83.093	12.97	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	136.03750	0.13604	134.39000	0.13439	136.038	12.63	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	201.02790	0.20103	198.42450	0.19842	201.028	12.77	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	356.02080	0.35602	371.79070	0.37179	356.021	17.66	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	259.85120	0.25985	271.92080	0.27192	259.851	19.61	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	129.19930	0.12920	135.20530	0.13521	129.199	27.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.29600	12.29600	12.32760	12.32760		14.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	90.33970	0.09034	90.10290	0.09010	90.340	12.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	143.40100	0.14340	140.44030	0.14044	143.401	12.62	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	361.14080	0.36114	376.18270	0.37618	361.141	18.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	146.98350	0.14698	155.18830	0.15519	146.984	26.85	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.35580	12.35580	12.38740	12.38740		14.77	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	96.85480	0.09685	96.54150	0.09654	96.855	12.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	147.34040	0.14734	143.84670	0.14385	147.340	12.55	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	363.41380	0.36341	378.08670	0.37809	363.414	18.82	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	141.66020	0.14166	147.11930	0.14712	141.660	26.63	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.38360	12.38360	12.41510	12.41510		14.72	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.39000	12.39000	12.42150	12.42150		14.85	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	119.44310	0.11944	117.88580	0.11789	119.443	12.79	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,559.44310	1.55944	1,589.38580	1.58939	1,559.443	12.79	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,516.20640	1.51621	1,546.07640	1.54608	1,516.206	12.71	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,350.56550	1.35057	1,380.04030	1.38004	1,350.565	12.52	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,205.03970	1.20504	1,233.83150	1.23383	1,205.040	12.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	283.81850	0.28382	280.26820	0.28027	283.818	12.87	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	536.99060	0.53699	556.24630	0.55625	536.991	16.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	515.01260	0.51501	533.66630	0.53367	515.013	16.77	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	494.47080	0.49447	512.54200	0.51254	494.471	17.03	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	450.45090	0.45045	467.20600	0.46721	450.451	17.67	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	325.70350	0.32570	338.41040	0.33841	325.703	19.98	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.41140	12.41140	12.44290	12.44290		14.80	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	102.33170	0.10233	101.91540	0.10192	102.332	12.99	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	149.57620	0.14958	149.51310	0.14951	149.576	12.45	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	363.95230	0.36395	378.00200	0.37800	363.952	19.38	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	135.98620	0.13599	148.11360	0.14811	135.986	26.34	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.58450	12.58450	12.61700	12.61700		15.12	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.59090	12.59090	12.62350	12.62350		15.00	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.77690	12.77690	12.81090	12.81090		15.47	0.00	0	264.00

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 13/06/2016		Foreign Exchange Future		12.78540	12.78540	12.81950	12.81950		15.57	0.00	0	0.00
\$ / R	On 15/09/2016		Any day expiry		12.98640	12.98640	13.02190	13.02190		15.70	0.00	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future		12.99490	12.99490	13.03060	13.03060		15.79	0.00	0	0.00
\$ / R	On 14/12/2016		Any day expiry		13.17880	13.17880	13.21580	13.21580		15.89	0.00	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future		13.18950	13.18950	13.22650	13.22650		15.97	0.00	0	0.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future		11.82350	11.82350	11.85660	11.85660		13.50	413,822.50	35	1,429.00
\$ / R MAXI	On 16/03/2015	11.28	Call	61,544.06320	0.61544	64,436.97070	0.64437	61,544.063		12.76	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future		12.00490	12.00490	12.03790	12.03790		14.30	0.00	0	89.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future		12.20250	12.20250	12.23450	12.23450		14.59	0.00	0	15.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future		12.39000	12.39000	12.42150	12.42150		14.85	0.00	0	0.00
£ / R	On 23/01/2015		Any day expiry		17.84830	17.84830	18.09400	18.09400		13.24	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	454.53520	0.45454	302.52230	0.30252	454.535		13.81	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	688.56240	0.68856	497.48670	0.49749	688.562		14.24	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Put	806.32230	0.80632	601.55240	0.60155	806.322		14.44	0.00	0	2,416.00
£ / R	On 23/01/2015	21.04	Call	0.19690	0.00020	0.53370	0.00053	0.197		23.27	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Call	0.13410	0.00013	0.18070	0.00018	0.134		26.47	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Call	0.13590	0.00014	0.18170	0.00018	0.136		26.61	0.00	0	2,416.00
£ / R	On 16/03/2015		Foreign Exchange Future		17.99650	17.99650	18.24270	18.24270		13.31	270,379,416.00	15,024	33,383.00
£ / R	On 16/03/2015	16.72	Put	47.65520	0.04766	35.61990	0.03562	47.655		13.15	0.00	0	25,000.00
£ / R	On 16/03/2015	17.00	Put	72.49520	0.07250	55.64190	0.05564	72.495		12.43	0.00	0	5,592.00
£ / R	On 16/03/2015	19.00	Call	147.84820	0.14785	205.41960	0.20542	147.848		15.37	0.00	0	570.00
£ / R	On 16/03/2015	19.25	Call	112.01740	0.11202	158.90500	0.15890	112.017		15.76	0.00	0	5,000.00
£ / R	On 16/03/2015	19.64	Call	72.69380	0.07269	104.15810	0.10416	72.694		16.37	0.00	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future		18.25950	18.25950	18.50850	18.50850		13.98	219,114.00	12	5,582.00
£ / R	On 14/09/2015		Foreign Exchange Future		18.55200	18.55200	18.80150	18.80150		14.56	0.00	0	1,620.00
£ / R	On 11/12/2015		Foreign Exchange Future		18.83690	18.83690	19.08750	19.08750		14.82	0.00	0	0.00
¥ / R	On 16/03/2015		Foreign Exchange Future		0.09898	0.09898	0.09830	0.09830		15.46	0.00	0	3,826.00
¥ / R	On 12/06/2015		Foreign Exchange Future		0.10060	0.10060	0.09990	0.09990		14.93	0.00	0	11,837.00
¥ / R	On 14/09/2015		Foreign Exchange Future		0.10241	0.10241	0.10169	0.10169		16.06	0.00	0	0.00
€ / R	On 23/02/2015		Any day expiry		14.06870	14.06870	14.20930	14.20930		12.98	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	155.46720	0.15547	209.88400	0.20988	155.467		14.19	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	496.76720	0.49677	410.58400	0.41058	496.767		14.19	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future		14.11670	14.11670	14.25750	14.25750		13.13	2,258,672.00	160	78,888.00
€ / R	On 16/03/2015	13.40	Put	59.33430	0.05933	49.43430	0.04943	59.334		11.87	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	174.27350	0.17427	138.31000	0.13831	174.273		12.59	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	263.06740	0.26307	213.81490	0.21381	263.067		12.95	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	273.10590	0.27311	222.48100	0.22248	273.106		12.99	0.00	0	8,500.00
€ / R	On 16/03/2015	14.25	Put	407.91240	0.40791	336.47340	0.33647	407.912		13.61	0.00	0	20,000.00
€ / R	On 16/03/2015	15.00	Call	109.45660	0.10946	142.05680	0.14206	109.457		16.03	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	103.44360	0.10344	134.48450	0.13448	103.444		16.21	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	83.04790	0.08305	108.63130	0.10863	83.048		16.89	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	80.43020	0.08043	105.29410	0.10529	80.430		16.99	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	77.91390	0.07791	102.08180	0.10208	77.914		17.09	0.00	0	8,500.00
€ / R	On 16/03/2015	15.32	Call	77.09650	0.07710	101.03740	0.10104	77.096		17.13	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	73.93300		0.07393		96.99110	0.09699	73.933	17.27	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	64.07060		0.06407		84.33100	0.08433	64.071	17.75	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.31760		14.31760		14.45910	14.45910		13.61	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	460.64590		0.46065		534.85190	0.53485	460.646	13.91	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.34680		14.34680		14.48830	14.48830		13.72	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	125.23490		0.12523		110.90210	0.11090	125.235	12.32	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	256.78580		0.25679		299.64080	0.29964	256.786	16.35	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.60480		14.60480		14.74630	14.74630		14.05	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.85890		14.85890		15.00030	15.00030		14.26	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	311.40310		0.31140		286.07420	0.28607	311.403	12.42	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	443.77880		0.44378		490.19210	0.49019	443.779	17.76	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			538.21200		538.21200		535.76100	535.76100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			546.72900		546.72900		544.24900	544.24900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.99300		447.99300		446.72500	446.72500			0.00	0	116.00
AL37	On 07/05/2015	Index Future			455.08200		455.08200		453.80300	453.80300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			530.87600		530.87600		528.48100	528.48100			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			539.27700		539.27700		536.85400	536.85400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			485.05000		485.05000		483.25100	483.25100			19,402,000.00	4	774.00
ALBI	On 07/05/2015	Index Future			492.72500		492.72500		490.90800	490.90800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.10600		501.10600		499.26800	499.26800			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.51800		9.51800		9.56530	9.56530		13.01	809,030.00	85	22,040.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	160.85340		0.16085		133.20510	0.13321	160.853	12.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	149.01160		0.14901		156.31040	0.15631	149.012	13.62	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	49.68530		0.04969		50.93450	0.05093	49.685	15.11	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.60560		9.60560		9.65240	9.65240		11.75	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.70810		9.70810		9.75450	9.75450		12.19	0.00	0	600.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81030		9.81030		9.85530	9.85530		12.65	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.02540		10.02540		10.11150	10.11150		11.91	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.15810		10.15810		10.24590	10.24590		11.79	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			308.89960		308.89960		334.82680	334.82680			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			0.00000		0.00000		78.02430	78.02430			0.00	5,000	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.75640		11.75640		11.86590	11.86590		13.76	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.96180		11.96180		12.07050	12.07050		14.37	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.88410		1.88410		1.88920	1.88920		12.94	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89860		1.89860		1.90430	1.90430		13.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.91862		124.91862		124.92687	124.92687			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.39696		125.39696		125.40695	125.40695			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	9.41797		86.36826		9.46435	86.01771			30,747,100.56	356	6,576.00
ES33	On 07/05/2015	Bond Future	9.49991		83.94810		9.54761	83.59296			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.57095		85.39272		9.62000	85.03248			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	482.87600		482.87600		481.17300	481.17300			9,657,520.00	2	442.00
GOVI	On 07/05/2015	GOVI	490.51700		490.51700		488.79600	488.79600			0.00	0	131.00
GOVI	On 06/08/2015	GOVI	498.85900		498.85900		497.12000	497.12000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.39165		118.39165		118.40074	118.40074			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.27567		120.27567		120.28654	120.28654			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	125.17511		125.17511		125.18442	125.18442			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	127.16716		127.16716		127.17830	127.17830			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	127.86223		127.86223		127.87162	127.87162			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	128.52788		128.52788		128.53902	128.53902			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	136.26026		136.26026		136.27002	136.27002			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future	138.42825		138.42825		138.44009	138.44009			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	224.40000		224.40000		224.44500	224.44500			15,708,000.00	7	1,093.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/05/2015			Index Future	227.96900	227.96900		228.02000	228.02000			0.00	0	81.00
IGOV	On 06/08/2015			Index Future	231.86500	231.86500		231.92000	231.92000			0.00	0	0.00
ILBI	On 05/02/2015			Index Future	607.93500	607.93500		607.91300	607.91300			0.00	0	157.00
ILBI	On 07/05/2015			Index Future	617.80000	617.80000		617.78500	617.78500			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015			Jibar Tradeable Future	6.18000	93.82000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015			Jibar Tradeable Future	6.22000	93.78000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.32000	93.68000		6.34000	93.66000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015			Jibar Tradeable Future	6.39000	93.61000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015			Jibar Tradeable Future	6.47000	93.53000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.54000	93.46000		6.55000	93.45000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.74000	93.26000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.97000	93.03000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.15000	92.85000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.30000	92.70000		7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.44000	92.56000		7.45000	92.55000			0.00	0	0.00
KES / R	On 16/03/2015			Foreign Exchange Future	0.12840	0.12840		0.12840	0.12840			0.00	0	8.00
NGN / R	On 16/03/2015			Foreign Exchange Future	0.05780	0.05780		0.05790	0.05790		21.17	0.00	0	332.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05410	0.05410		0.05460	0.05460			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015			Foreign Exchange Future	1.19400	1.19400		1.20250	1.20250			0.00	0	61.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.19510	1.19510		1.20360	1.20360			0.00	0	200.00
R157/R201	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015			Bond Future	7.94222	120.86881		8.00350	120.34457		7.58	0.00	0	44,892.00
R186	On 05/02/2015	8.00	Put	Bond Future	834.04000	0.83404		1,125.81000	1.12581	834.040	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	Bond Future	667.15000	0.66715		925.69000	0.92569	667.150	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	Bond Future	0.62000	0.00062		1.98000	0.00198	0.620	8.07	0.00	0	9,600.00
R186	On 07/05/2015			Bond Future	7.99713	122.78244		8.06049	122.25132		7.94	122,782.44	1	200.00
R186	On 06/08/2015			Bond Future	8.03698	119.59431		8.10251	119.05548		8.34	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	Bond Future	781.89000	0.78189		897.79000	0.89779	781.890	8.64	0.00	0	2,500.00
R186	On 05/11/2015			Bond Future	8.05910	121.75474		8.12652	121.21004		8.08	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	Bond Future	1,080.93000	1.08093		1,207.62000	1.20762	1,080.930	8.42	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	286.17949	286.17949		286.20084	286.20084			0.00	0	898.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/05/2015	Bond Future		290.73335	290.73335		290.75897	290.75897			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future		236.64067	236.64067		236.65847	236.65847			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future		240.40621	240.40621		240.42738	240.42738			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		7.75032	103.48112		7.83215	102.99918		5.93	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future		7.80623	101.19565		7.89141	100.70718		6.32	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.84458	102.93658		7.93336	102.44096		6.36	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	242.50000	0.24250	301.03000	0.30103	242.500	6.74	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future		6.87500	106.57586		6.93776	106.42629		1.92	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,921.48000	1.92148	1,772.44000	1.77244	1,921.480	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.92895	104.09689		6.99852	103.94617		1.95	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.92724	105.88807		7.00532	105.73597		1.86	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		8.35789	97.19140		8.40900	96.76990			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future		8.41686	98.73046		8.46943	98.30347			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		8.51377	100.64174		8.56996	100.15032			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		8.57261	98.08027		8.63038	97.58216			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.61967	99.76832		8.67905	99.26280			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		8.58697	99.37703		8.62792	98.97925			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future		8.64377	100.95074		8.68577	100.54783			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.69101	98.42776		8.73410	98.01910			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		7.16755	103.87096		7.22451	103.67874		3.01	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future		7.23057	105.51546		7.29174	105.32143		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.26018	103.29219		7.32621	103.09603		3.10	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	113.58000	0.11358	136.40000	0.13640	113.580	3.29	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		8.71163	100.64009		8.75762	100.15711			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future		8.76766	102.23384		8.81483	101.74429			0.00	0	0.00
R2044	On 06/08/2015	Bond Future		8.81479	99.60767		8.86316	99.11096			0.00	0	0.00

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 05/02/2015	Bond Future			8.67163		104.78065		8.71763	104.28069			11,525,871.50	110	43,226.00
R2048	On 07/05/2015	Bond Future			8.72251		102.00942		8.76965	101.50265			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.76401		103.76444		8.81229	103.25027			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			7.39737		99.91319		7.46939	99.62174		3.99	19,982,638.00	200	30,977.00
R207	On 07/05/2015	Bond Future			7.46429		101.49498		7.54062	101.20013		3.98	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,539.63000		1.53963		1,359.30000	1.35930	1,539.630	4.04	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.50531		99.59683		7.58651	99.29808		4.14	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,155.16000		1.15516		1,024.66000	1.02466	1,155.160	4.07	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.50871		101.39583		7.59451	101.09494		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,331.68000		1.33168		1,200.13000	1.20013	1,331.680	3.97	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.53035		98.67597		7.60727	98.31292		4.85	0.00	0	50,770.00
R208	On 07/05/2015	Bond Future			7.58923		96.83876		7.66996	96.47106		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.62640		98.50517		7.71127	98.13232		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	173.56000		0.17356		215.45000	0.21545	173.560	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.63819		96.88140		7.72699	96.50501		5.13	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	606.92000		0.60692		700.98000	0.70098	606.920	5.35	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.51061		80.27175		8.55656	79.90213		11.48	8,027,175.00	100	29,898.00
R209	On 07/05/2015	Bond Future			8.56144		78.39495		8.60851	78.02041		12.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.60179		79.74414		8.64999	79.36410		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	417.79000		0.41779		469.39000	0.46939	417.790	13.40	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			177.41582		177.41582		177.42927	177.42927			0.00	0	628.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 07/05/2015	Bond Future		178.16381	178.16381		178.18012	178.18012			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		131.28181	131.28181		131.29367	131.29367			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.37105	133.37105		133.38488	133.38488			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		135.97140	135.97140		135.98160	135.98160			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		138.13526	138.13526		138.14748	138.14748			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		8.39801	90.94406		8.44912	90.53854		9.87	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future		8.45153	88.83974		8.50400	88.42887		10.74	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.49383	90.36819		8.54773	89.95123		10.88	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		8.59593	81.26004		8.63685	80.91366		12.10	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future		8.64498	79.25557		8.68685	78.90470		13.22	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.68456	80.61917		8.72741	80.26317		13.43	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		21,448.52000	21,448.52000		21,569.37000	21,569.37000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.99880	4.99880		4.96750	4.96750		11.54	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.98210	4.98210		4.95030	4.95030		9.88	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.78090	1.78090		1.79180	1.79180			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.74250	1.74250		1.74990	1.74990			0.00	0	0.00
Total for Derivatives :											548,823,706.00	44,558	3 851 471.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16373			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.99500	102.46956		6.99500	102.45039			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28337			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.38500	105.82323		8.38500	105.79923			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	99.84418			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.05000	104.25981		9.05000	104.23446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB01/R186		On 24/11/2020	Spot Bond	10.00000	104.48700		10.00000	104.46000			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.96029			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.04855			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.25000	98.03491		9.25000	98.01042			0.00	0	0.00
AB014U		On 19/11/2024	Spot Bond	100.00000	10.61995		100.00000	10.59421			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	101.43912		10.84000	101.40954			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.11500	102.49165		7.11500	102.47197			0.00	0	225,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.98012			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.70500	105.09137		8.70500	105.06663			0.00	0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.37000	125.49414		2.37000	271.39158			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09092			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92852			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42995			0.00	20,000,000	20,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.44700			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.45822			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.77583			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.75913			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.42966			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	86.60755		100.00000	86.40566			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.11000	172.81707		2.11000	172.79708			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	163.28191		2.76000	163.26023			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	174.15781		2.17000	174.13737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000	186.19077		1.82000	186.17069			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.90125	79.25386		7.90125	79.23735			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.90125	79.25386		7.90125	79.23735			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.34152			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03943			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88720			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17780			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.28500	108.32582		7.28500	108.30442			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.81615			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000	95.16602		2.65000	109.15409			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000	103.08155		2.39000	162.43282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.30000		117.85750		2.30000	215.82018			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.41500		93.44270		9.41500	93.41895			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40105			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.22000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.02000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.60661		9.63000	106.57906			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.38500		108.41881		9.38500	108.39149			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.75500		92.36889		8.75500	92.34714			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.55000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	109.36000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.48000		107.71100		9.48000	107.68359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.43000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58509			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.49218			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.05500		108.10359		8.05500	108.08001			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.76000		105.50500		8.76000	105.48016			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.15500		101.89296		7.15500	101.87342			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.83000		98.18287		8.83000	98.15956			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.58000		97.45919		9.58000	97.43400			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.58500		104.89613		7.58500	104.87456			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		217.20810		2.18000	275.17027			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.74000		127.88767		1.74000	130.72629			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.26000		130.07837		2.26000	132.67544			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00622		100.00000	0.00416			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		83.60634		100.00000	83.41761			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.44500		105.55808		11.44500	105.52564			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32780			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.76273		100.00000	5.74846			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36029			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.82074			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.34857		100.00000	34.26352			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29529			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.35868		11.00000	67.33942			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.34857		100.00000	34.26352			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37670			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41245			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36075			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37153			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37627			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.76577			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.76577			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.78758			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.78758			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.74395			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.52512			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20028			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36509			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.37563			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.37989			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.37128			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35215			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23000	103.43117		9.23000	103.52748			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.64514			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.28965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	87.52327			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.20384			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.26064			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.36066			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34922			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79529			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34910			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.31402			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.19738			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02243			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.60516			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.36198			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43268			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32075			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31338			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32769			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35442			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33929			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32205			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32682			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.07809		10.23000	103.04969			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32422			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.48893			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.32500	102.19882		9.32500	102.17323			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35306			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.61518		1.75000	116.70904			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42362			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32707			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34051			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35113			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32988			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62273			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78580			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96269			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32606			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36575			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.34901			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.34543			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36360			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36920			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69882			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92464			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.37057			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.37057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38503			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34263			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39189			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28026			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38503			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.59721			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.37792			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.36809			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.30955			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.23968			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32138			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31840			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.93707			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32649			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.33707			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34051			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32180			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32138			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.35681			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67555			0.00	420,000,000	140,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55339			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.50975			0.00	90,000,000	30,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.97536			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.82371		0.00		0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	23.73295	100.00000	23.67546		0.00		0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.73783	100.00000	12.70629		0.00		0	0.00	
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.94273		0.00		0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.64770		0.00		0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.80964		0.00		0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.02550		0.00		0	0.00	
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.59932		0.00		0	0.00	
AHF3A2	On 18/04/2016	Spot Bond	7.84000	99.95181	7.84000	99.93069		0.00		0	0.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	102.05347		0.00		0	0.00	
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	102.38668		0.00		0	0.00	
AIR01	On 15/03/2019	Spot Bond	8.69500	102.30838	8.69500	102.28432		0.00		0	2,890,000,000.00	
AIR02	On 30/04/2023	Spot Bond	9.48000	114.67027	9.48000	114.64109		0.00		0	0.00	
AIR03	On 09/03/2016	Spot Bond	7.27500	107.54711	7.27500	107.52589		0.00		0	0.00	
AIR04	On 29/05/2024	Spot Bond	9.15500	101.59429	9.15500	101.56918		0.00		0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.66779	100.00000	13.63737		0.00		0	0.00	
AIR05	On 29/05/2030	Spot Bond	9.82500	102.45853	9.82500	102.43138		0.00		0	0.00	
AIRL01	On 30/04/2028	Spot Bond	2.64000	166.81925	2.64000	166.79755		0.00		0	0.00	
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68522		0.00		0	0.00	
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.57348		0.00		0	0.00	
ANG013	On 05/06/2015	Spot Bond	100.00000	71.15010	100.00000	71.01167		0.00		0	0.00	
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19549		0.00		0	0.00	
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	92.42641		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.43736				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11455				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.33848				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.33928				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30089				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71780				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	103.61000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	95.17000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.68385				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.81110				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000	130.86305	2.55000	297.33686				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.18307				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	107.92951				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.84758				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	97.52257				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	94.89602				0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.61441				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.27306			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.56500		164.05812		2.56500	207.83500			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		27.43006		100.00000	27.36902			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		16.61424		100.00000	16.57310			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.71005		100.00000	16.66868			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.27887		100.00000	16.23856			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.51251			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29581			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06126			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.79500		105.77575		8.79500	105.75074			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47540			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.66508			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21437			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.93212			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.33000		101.90310		9.33000	101.87757			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.52500		106.00975		7.52500	105.98823			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		40.27044		100.00000	40.17288			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.70550			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.65500		105.71675		8.65500	105.69215			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04802		101.97808		11.04802	101.28747			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04729		100.55061		11.04729	100.40943			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.07797		100.50802		11.07797	100.38858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20707			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.11186	100.42052		11.11186	100.35119			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.83904	100.12238		11.83904	100.07488			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21180			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21180			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21187			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.29802	99.90989		11.29802	100.00467			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.22696	101.21932		11.22696	100.40229			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04729	100.55061		11.04729	100.40943			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.15061	100.68279		11.15061	100.52716			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.33317	96.52675		10.33317	100.24055			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20145			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19805			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19805			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.81538	101.60591		9.81538	101.08862			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.43000	99.58284		11.43000	99.48740			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19256			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.35500	73.68107		11.35500	97.57484			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18371			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.54138		9.28000	100.17854			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19530			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.19500	72.29756		11.19500	97.43855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18981			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19438			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.19438			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18761			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19738			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19738			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18797			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19118			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.19748			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14525			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.15560			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04802	102.00730		14.04802	101.33097			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.27856	100.45719		15.27856	100.42476			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.14913	100.46349		14.14913	100.36039			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25345			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.25345			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.25345			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.26246			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.22175			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	25.38271		100.00000	25.33455			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.06441		100.00000	19.01721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.35076	100.00000	17.30780				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.71035	100.00000	10.68383				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.71274	100.00000	10.68591				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.94932	100.00000	12.91726				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.22037	100.00000	11.19258				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.80073				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.52055				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00004				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00001				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.09195	100.00000	8.07191				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.09195	100.00000	8.07191				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.25526	2.08000	179.44391				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00000		99.34715	8.00000	158.11559				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00000		100.68044	8.00000	158.43796				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.38500		99.71037	8.38500	99.68787				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	7.79500		100.11576	7.79500	100.09461				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.47101				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.61648				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.64845				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.75498				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.86150			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.15935			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.40073		100.00000	25.33919			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	101.43752			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46573			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47513			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58793			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73826			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48706			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.49638			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.20500	103.94220		8.20500	103.91911			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.52431			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57381			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.24468		100.00000	14.20940			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.24468		100.00000	14.20940			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.28772			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.98000	100.60735		10.98000	100.86505			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	55.91284		100.00000	55.80676			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.76547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79146			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.50500	69.62545		8.50500	101.47192			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.46692			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.80995			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.42628			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.85719			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.99099			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84409			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88584			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96167			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27639			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.80348			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	85.25239		100.00000	85.05459			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.72796			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.77714			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.72114			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.52904			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.53329			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.74216			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.63908			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.55330			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.18272			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.93932			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.27628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.13685			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	73.58871		100.00000	73.44064			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.96576			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.87124			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.83047			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.76992			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		100.00000	82.39278		100.00000	100.00000			0.00	0	0.00
BTC019	On 06/04/2015	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.22070		100.00000	25.15825			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42513			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.06301			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.35500	110.32740		9.35500	110.29954			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.28035			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.25500	103.34906		9.25500	103.32323			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.39500	100.75435		12.39500	100.72088			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.29014			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.29500	102.67321		12.29500	102.63992			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13742			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.24500	101.71343		9.24500	101.68805			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.48331			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.29500	99.85628		12.29500	99.82391			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.94780			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.78103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29005			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.08000		95.06486		10.08000	95.03905			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.85000		115.90782		9.85000	115.87722			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.13000		109.72736		10.13000	109.69757			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.01000		117.65180		9.01000	117.62316			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92954			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.55500		103.90154		11.55500	103.86930			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.78650			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.58915			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.56120		10.00000	105.53360			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.59999			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.65276			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.01422			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.39190			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.89501			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.16964			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.17590			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.18352			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	101.77413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.75600			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.85180			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28542			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36078			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08030			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.19090		10.11000	100.16360			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01951			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	122.09313		2.76000	122.07694			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	119.25257		3.14000	122.07081			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.94579		8.25000	102.92279			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.96000	128.50730		2.96000	122.65898			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.15989		2.40000	121.37473			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50442			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.52500	101.91264		8.52500	101.88927			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70864			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72329			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.57500	101.99100		8.57500	101.96748			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.57500	101.99100		8.57500	101.96748			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.62500	100.79816		8.62500	100.77478			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36940			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40646			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.78613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100	10.00000	105.53400				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.78613				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100	10.00000	105.53400				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12717				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.91384				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.96981				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.46045	9.35000	103.43477				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.46045	9.35000	103.43477				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.89293				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.89526				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	100.53514				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28742				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32746				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32957				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28742				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28742				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30862				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10474				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72071				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20609				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20609				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62090			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.12500	104.54875		9.12500	104.52298			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.32854			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41903			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69713			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69522			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74106			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.92272			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.06777			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91664			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.79129			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62978			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50185			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32373			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32563			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.63543			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.27993			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44355			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22593			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.53952			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01873			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07741			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39397			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04355			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19634			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19388			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.89603			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67029			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.67071			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.19993			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.31647			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.16617			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.75558			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.28751			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.69500	95.39129		10.69500	95.36384			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.21500	96.96416		11.21500	96.93493			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18545			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.39011			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.25848			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64967			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.63944			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.02375		8.80500	101.63177			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34263			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66596			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	128.25198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35834			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.36471			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.38926			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.37809			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52429			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	77.16056			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.41257			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18545			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	116.13476			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	116.26313			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59719			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45126			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18651			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52108			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.42955			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.33056			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.37742			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58178			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.25833			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.18123			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.49952			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.78555			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	103.47541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.49194			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59652			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.31201			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.12269		10.55000	103.08555			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.87500	106.14400		9.87500	107.10819			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.33552			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.57711			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.01500	107.90145		12.01500	109.07841			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.69317			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.04500	108.88213		12.04500	108.77837			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.47500	108.14469		10.47500	108.05472			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.69317			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.67158			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.39635			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.34472			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.35205			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35219			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19324			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.38000	105.28504		9.38000	105.20509			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.89552			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37868			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.17342		10.55000	103.14413			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.30738		11.00000	100.65195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.57392				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.38503				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.60624				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.80500	104.92343	11.80500	104.82374				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.42220				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	94.58868				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.79627				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.37585				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02106				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.32408				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.32563				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.34477				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.06682	7.01000	40.67628				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	165.49914				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	8.38500	99.71037	8.38500	143.63805				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.00000	35.92678	8.00000	158.11559				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.00000	36.36117	8.00000	158.43796				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.52435				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.47753				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.89225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.89225		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.37368		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.34956		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35435		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88404		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34901		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.64967		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.31755		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.34355		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.34139		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.71485		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.01640		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.81997		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.87000	108.39103	8.87000	106.47516		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.60500	101.97159	8.60500	101.94799		0.00		0	810,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.02000	113.33806	10.02000	113.30763		0.00		0	20,000,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.32500	103.03302	8.32500	103.00994		0.00		0	20,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.59000	108.62510	9.59000	108.59700		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.65500	104.02273	9.65500	103.99579		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.02500	97.35180	10.02500	97.32564		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.73000	98.98423	10.73000	98.95582		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	10.73000	91.94401	10.73000	91.91761		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.85967		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77977		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.61180			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.74285		100.00000	9.71873			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.88360			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.30993			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46712			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.76975			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.28426		100.00000	9.26127			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.84267		100.00000	11.81335			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35500		97.74220		11.35500	99.76862			0.00	0	13,500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.95505		100.00000	13.92049			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.90740		100.00000	5.89277			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.67400		100.00000	14.63767			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39520			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93000		99.32416		7.93000	99.30282			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.74003			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.60001			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.88669			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		63.87461		100.00000	63.71987			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.60174			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.95826			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.33532			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.96284			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.72950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.45042			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.68493			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.51757			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39137			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05804			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.58000		102.70345		8.58000	102.67975			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37500		111.17270		7.37500	111.15058			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.41500		108.15018		8.41500	108.12596		16,830,000,000,000.00	2,000,000,000	1,790,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.08500		108.80239		9.08500	108.77613			0.00	0	1,120,000,000.00
DV24	On 18/02/2024	Spot Bond	9.28500		106.20036		9.28500	106.17417			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.37500		109.51530		9.37500	109.48804			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26450			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.16335			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.41748			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.88289			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.46678			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47374			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.05152			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37388			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.59429			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.90500		130.65804		7.90500	130.63051			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.83269			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.31000		99.68814		2.31000	114.64357			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.92926		1.20000	134.45055			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.23416		2.03000	124.22003			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.66005		2.04000	111.64731			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.63486		2.05000	112.62207			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		102.95367		2.15000	102.94162			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000		100.05692		2.29000	115.06472			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.48000		109.27589		9.48000	109.24839			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.33000		109.90799		9.33000	109.88031			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.78000		103.40399		9.78000	103.37671			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.00000		95.16322		10.00000	97.50316			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.15000		106.27644		10.15000	104.74490			0.00	0	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.05456			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.30044			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.52441			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.31525			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26456			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.93079			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19719			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.37979			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		83.16867		100.00000	82.91892			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		97.75156		100.00000	97.50779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.30500	101.01601		11.30500	100.98633			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.83341			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55881			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17837			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.77500	99.08241		9.77500	99.05644			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.04109			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86923			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.11328			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18245			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.00681			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04803			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.99856			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.03292			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.01650			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.00264			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.05000	103.20632		7.05000	103.18667			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.72500	106.35697		7.72500	106.33482			0.00	0	5,800,000,000.00
ES23	On 25/01/2023	Spot Bond		8.45500	113.41748		8.45500	113.39197			271,753,000,500.00	32,141,100	5,424,623,700.00
ES26	On 02/04/2026	Spot Bond		8.72500	95.90728		8.72500	95.88478			0.00	0	4,290,000,000.00
ES33	On 15/09/2033	Spot Bond		9.38500	85.89764		9.43000	85.53366			1,207,661,800,000,000.00	28,680,000,000	38,720,000,000.00
ES42	On 25/04/2042	Spot Bond		9.47500	92.25975		9.47500	92.23629			5,685,000,000,000.00	600,000,000	19,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04984			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.08299			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93424			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.76363			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.19304			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00623			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.27918			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.76316			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91385			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69839			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.07211		100.00000	12.04286			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.74872		100.00000	11.72025			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.47453			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.09885			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.53035			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.56750			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.29500	97.83242		9.29500	97.80800			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52011			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52004			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60017			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.79727			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.82200			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.83563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.08000		100.46173		10.08000	100.59885			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.14500		106.49699		10.14500	106.46803			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39325			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.26000		131.80701		2.26000	132.67544			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		126.96308		2.21000	274.56949			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500		105.35030		2.36500	111.97291			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000		103.31055		2.37000	162.79374			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000		119.72695		2.19000	219.24414			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.55500		108.14223		7.55500	108.12008			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.75000		64.41101		7.75000	63.77973			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44400		41.28682		9.44400	40.38033			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		39.98654		9.68000	39.05373			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		89.37556		100.00000	89.17427			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.96850			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41688			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36083			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39620			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.38107		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.38107		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38503			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	100.36682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46970			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37868			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.30616		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40279			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49659			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48192			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	17.20677		100.09221	17.16412			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.46402			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38748			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39182			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35776			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35962			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47143			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35325			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.94769		13.22500	61.92530			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33286			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33329			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49874			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34858			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	97.02584		3.59500	100.36583			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36385			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36385			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.08780			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18545			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.41856			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34263			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.33456			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.60960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.39222			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.22922			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.59287			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.79080			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.45042			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.35622			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.06603			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33074			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.35962			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.35962			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.45293			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02044			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02623			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30187			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98162			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.37996			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96287			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28530			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90718			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90692			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.82190			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.65380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.82190			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64708			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.40799			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.49284		8.75000	101.46898			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.29257			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.49012		100.00000	9.46662			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.66402		100.00000	8.64256			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.51067		100.00000	1.50693			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.37682			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		18.88342		100.00000	18.83768			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.34567			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.35748		100.00000	9.33430			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.07220		100.00000	18.02842			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.34563			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.98387		100.00000	9.95968			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.34232			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.27427			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.41859			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.33136			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.07000		99.29081		3.07000	126.06301			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18889			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.17312			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.17312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.06734			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36167			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38873			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38661			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64476			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61583			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60000	116.64379		3.60000	121.94127			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39350			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39738			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.65000	107.21644		3.65000	121.56050			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.63000	104.82906		3.63000	121.71265			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.06000	101.94277		3.06000	127.35293			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000	101.40060		3.08000	134.84659			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.81325			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34349			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39095			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45463			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43830			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36937			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36894			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	100.43737			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.73952		100.00000	10.71293			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.00539		100.00000	35.91623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		77.56811	100.00000	77.35084				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.27512	100.00000	20.22490				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.76273	100.00000	5.74846				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.57733	100.00000	10.55114				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.20000		152.40547	5.20000	152.37513				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.26149				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.60335				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.83401				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.02018				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.61095				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.14055				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.85008				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.60069	1.99800	105.85517				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		103.53815	2.41000	136.10015				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.55874				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.16735	10.38000	102.13891				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.16735	10.38000	102.13891				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	101.68391				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		101.19841	2.55000	109.85536				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		210.54856	2.50000	209.75982				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		110.44956	2.52000	110.43562				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.03131				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.53000		209.66199		2.53000	208.86874			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.84167			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.13753		2.45000	111.12371			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.61000		108.71988		2.61000	108.70589			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.16095			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.48400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12875			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.71500		106.72133		2.71500	106.72923			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		113.78588		2.65000	260.17896			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.12432		2.70000	258.34869			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.76521		2.38000	97.89791			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73000		160.27780		2.73000	203.04503			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.85947		2.33000	272.18193			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.87068		2.22000	274.36957			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.42352		2.94000	260.42192			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.73000		101.32978		2.73000	128.79144			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.54064			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.26000		132.69126		2.26000	128.61867			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.77291			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.38362			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		109.88767		2.39000	109.87419			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.75728		104.97509	22.69843			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.56305		101.07593	26.49664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		19.63815		100.44759	19.58932			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.04291		100.76967	24.98048			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	2.02000		119.60530		2.02000	119.59174			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	2.31000		98.10518		2.31000	112.52630			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.68346			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.84177		2.34000	112.22407			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.95181			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.03927		2.42000	342.60630			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.22703			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.88663			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.15500		103.24335		6.15500	103.22614			13,649,943,500,000.00	2,217,700,000	2,397,700,000.00
FRX16	On 15/09/2016	Spot Bond	7.61500		103.12142		7.61500	103.10013			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		103.83096		8.01500	103.80842			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17500		108.99885		8.17500	108.97487			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.67000		102.60714		8.67000	102.58309			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.88000		101.78226		8.88000	101.75797			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.46500		93.18014		9.46500	93.15634			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49000		108.82467		9.49000	108.79695			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.83000		97.86766		9.83000	100.26141			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.26500		97.62420		10.26500	97.59765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.07500	82.32169		10.07500	82.29946			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.30680			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.31113			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.32190			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.33918			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.35213			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.40815			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	100.89539			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.93441			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.77865			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.96959			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.00866			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04121			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18432			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.04071			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.08728			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.00500	103.25346		9.00500	103.22847			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	101.43219			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.57388		100.00000	9.55017			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.61353		100.00000	16.57239			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.43039		100.00000	10.40305			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.40744			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43681			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49358			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.56401			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.66180			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	101.76138			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.84472			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41976			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.51142			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.55957			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.02931			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.28681			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	100.82310			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16707			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28024			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.82612			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.01560		100.00000	9.99133			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.84078			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47635			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.34363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.35956			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.47633			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.44567			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	101.68007			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.45552	102.58296		7.45552	98.78453			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	101.75564			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.45563	102.32365		8.45563	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	101.85279			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.90586	102.42177		8.90586	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	101.97150			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.75334			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.82442			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.81787			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100	10.00000	105.53400				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.03500	105.46019	9.03500	105.43486				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.14000	111.34400	8.14000	111.31987				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.64024	2.03000	278.19785				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.49508	2.03000	284.37173				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.38500	102.83592	9.38500	102.81028				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.38500	102.81496	9.38500	102.78933				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.44475	100.00000	21.39164				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.99685	100.00000	65.83698				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.70864	100.00000	30.63424				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.61810	100.00000	23.56089				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	83.90562	100.00000	83.71621				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.56100	10.00000	105.53400				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.88726	1.70000	118.87488				0.00	0	73,238,839,600.00
I2038	On 31/01/2038	Spot Bond	1.79000	125.77667	1.79000	125.76327			171,840,000,000,000.00	96,000,000,000	96,048,502,100.00	
I2046	On 31/03/2046	Spot Bond	1.79000	127.16162	1.79000	127.14801				0.00	0	65,481,905,200.00
I2050	On 31/12/2050	Spot Bond	1.81000	135.51351	1.81000	135.49891			72,400,000,000,000.00	40,000,000,000	23,223,642,300.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.55000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.44500	103.84062	7.44500	103.81971				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78175				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67055				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.12500	104.53103	8.12500	104.50804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.90500	108.91791		7.90500	108.89458			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.94500	103.68226		7.94500	103.66031			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.33458			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.90000	101.05253		1.90000	130.31139			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000	103.92274		2.33000	132.08855			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13489			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63040			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.02500	104.40821		8.02500	104.38565			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66899			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41052			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12528			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.62500	98.33265		8.62500	98.30984			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.09000	92.57970		9.09000	92.55734			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33052			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.10500	99.80592		8.10500	99.78414			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.14000	103.77183		9.14000	103.72304			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20255			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.34961			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.22602		7.90000	102.20449			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.40500	102.64673		8.40500	102.62377			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.48851			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05868			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.67500	105.02289		7.67500	105.00140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		8.36500	106.47561		8.36500	106.45190			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.50500	108.49645		9.50500	108.46907			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.13850			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45147			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37298			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.40172			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.43030			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00681		100.00000	0.00679			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56350			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.54324			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.73000	100.02286		8.73000	99.99938			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.88861			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.91835			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.73000	100.04001		9.73000	100.01375			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.10120		5.00000	101.08754			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.10120		5.00000	101.08754			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.18411		5.00000	102.17040			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.10502		5.00000	101.09130			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.27720		4.00000	101.26612			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.90718		4.00000	100.89620			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	40.04573		100.00000	39.94656			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	39.88800		100.00000	39.78922			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	39.88800		100.00000	39.78922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	107.14237		9.20000	107.11589			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20355			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76182		100.00000	7.74260			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.90629			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.87500	102.80027		8.87500	102.77568			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20667			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.26295		100.00000	15.22597			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	77.56811		100.00000	77.35084			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.03978		100.00000	16.98847			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.17242		100.00000	1.17018			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.49752		100.00000	8.47648			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.57185		100.00000	9.54733			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.45731		100.00000	10.38889			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.41091		100.00000	27.34303			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	99.96577		6.25000	99.98288			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.91446		6.25000	99.81200			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000	99.79494		6.25000	99.69273			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000	99.67571		6.25000	99.57374			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000	99.54971		6.35000	99.44637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA507	On 10/02/2015	Spot Bond	6.35000		99.42917		6.35000	99.32608			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.30892		6.35000	99.20608			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.18896		6.35000	99.08637			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.93355		6.45000	98.82988			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.17902			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04802		101.42342		11.04802	100.94245			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04802		100.19277		11.04802	100.17870			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.37565			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.36872			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.71920		6.50000	101.70133			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37445			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.37972			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45431			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90283			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.56100		10.00000	105.53400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35910			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.65504			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.17031			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.04578			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91501			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.90482			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.91629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.50413			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.09836			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.05114			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.59652			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.71288			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.58710			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.87016			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.80202			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.82556			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.63500	102.41255		8.63500	102.38877			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01907			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.02159			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.02329			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.71531			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.80273			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.78867			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.53000	100.49626		9.53000	100.47042			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.37376			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.59500	105.54946		8.59500	105.52493			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03834			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.89940			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.30917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.38255			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.62500		101.32199		8.62500	101.29895			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.93055			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.72515			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000		97.02952		3.42000	126.94446			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55000		143.02471		3.55000	143.00258			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03386			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.88958			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.96214			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.60862			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.21300			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		98.59460		3.70000	99.43984			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		98.51241		3.70000	105.75856			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.66523			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.33992			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.24500		112.16848		10.24500	112.13753			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.99733			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.48047		3.65000	141.45819			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		100.00000		6.25000	99.89737			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.88028		6.25000	99.77789			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.76085		6.25000	99.65870			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000		99.76085		6.25000	99.53980			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.51524		6.35000	99.41197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA507	On 12/02/2015	Spot Bond	6.35000	99.39478		6.35000	99.29176			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000	99.27462		6.35000	99.17185			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000	99.15474		6.35000	99.05222			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	99.02011		6.45000	98.91626			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.89897		6.45000	98.79537			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.24544			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.97692			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.71546			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03651			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93060			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.97638			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.76474			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90219			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90152			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90017			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90622			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66928			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46856			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39563			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.03754			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80024			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.79226			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.03989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96571			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52315			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31582			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.36744			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16941			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.17370			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.17370			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.96500		100.98939		8.96500	100.96533			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		11.44600		100.00000	11.42081			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.20688		100.00000	9.18458			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.59786			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.15000		105.22873		9.15000	105.20316			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49703			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09798			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.44353			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.89985			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.46165			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.67561			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.42500		101.52569		7.42500	101.50537			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.37431			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.02943			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.76106			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		92.64156		100.00000	92.41054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.49976			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	97.83036		100.00000	97.57290			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.60142			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	36.81389		100.00000	36.72470			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19869			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	96.03117		100.00000	95.78303			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	101.15985		100.00000	100.89845			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	94.66606		100.00000	94.42517			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	85.59944		100.00000	85.40266			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49195			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50997			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65258			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.06379			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.67118			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.38000	142.29105		8.38000	142.25879			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31343			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.21069			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.42022			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75741			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30187			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	102.21310			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.09000	99.29018		10.09000	99.26319			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.70500	100.71082		8.70500	100.68750			0.00	0	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.75500	75.79990		8.75500	98.91024			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.27000	103.19346		9.27000	103.16805			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.60844			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69331			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.94500	101.40275		9.94500	101.37572			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75506			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.27539			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02166			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.11766			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.34314			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.96543			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96442			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.49878			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02371			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.78998			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.94235			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42670			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.31326			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.33045			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18981			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20618			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.87400			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38463			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75794			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.08701			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86515			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88510			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.14480			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.16964			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.19626			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54152			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	92.60987		100.00000	92.37950			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	34.17867		100.00000	34.09403			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	17.02777		100.00000	16.98653			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.21498		100.00000	18.17086			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.31390		100.00000	18.26954			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.57412		100.00000	17.53155			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.62500	103.50011		8.62500	103.47610			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64500	102.96756		8.64500	102.94362			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55021			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.89042			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.89463			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.04129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.04305			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.84000		103.41877		7.84000	103.39693			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.61500		102.48154		8.61500	102.45766			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.40500		103.13063		9.40500	103.10446			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30895			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.31975			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.44000		103.58076		9.44000	103.55392			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59500		103.27280		7.59500	103.25154			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84902			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.76500		100.96780		8.76500	100.94400			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.43057			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.28000		108.50807		9.28000	106.72176			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.84968			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.53494		100.00000	22.47914			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02611			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.46500		100.93688		8.46500	100.91389			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.54500		100.77305		7.54500	100.75278			0.00	0	50,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.45500		103.58807		8.45500	103.56477			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.95540		100.89771	6.93841			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.04625		100.61875	7.02909			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.09779			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.18607			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.28878			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.67454		100.00000	0.67290			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.67454		100.00000	0.67290			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.87000	97.72188		8.87000	97.69845			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	102.15562		7.59000	102.13495			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.96000	100.81327		8.96000	100.78886			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.73000	105.91202		8.73000	105.88702			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94664			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.20500	106.16737		9.20500	106.14097			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.02627			0.00	10,400,000	2,600,000.00
NBK14A	On 26/06/2021	Spot Bond		9.09000	101.30953		9.09000	101.23722			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.95203			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.09129			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58246			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.88292			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15181			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17607			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.18026			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.09595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.41500	105.37829		7.41500	105.35710			1,408,850,000,000.00	190,000,000	980,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41702			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.44500	114.94661		8.44500	114.92036			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.55500	37.39490		10.55500	37.38462			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34500	102.75162		7.34500	102.73136			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.84017			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.78780			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.73500	104.58028		7.73500	104.55836			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29794			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11333			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53080			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83233			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80484			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.95740			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74423			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	101.53148			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.49716			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.33138			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14114			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.11799			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31650				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.69243				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30589				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29709				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.29688				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.35380				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.34263				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.72500	107.74797	9.72500	108.72296				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.34051				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.76000	106.47942	9.76000	107.58335				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.34263				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.30775				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34711				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.34603				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.35028				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.13500	104.84327	8.13500	104.82018				0.00	0	22,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.74766				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.50720				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.82500	105.73130	9.82500	106.51605				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	101.81469				0.00	0	700,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	102.05069				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01644				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.95500	118.02189	9.95500	117.99022				0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	104.77728				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.20666			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.56100		10.00000	105.53400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.55844		2.23000	168.53836			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000		96.41963		2.56000	139.16926			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49000		108.00157		8.49000	107.97718			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.51637			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12000		106.65918		9.12000	106.83553			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.88681			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.94057			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.83901			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.86893			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.85101			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32000		106.65855		9.32000	108.27925			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86899			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.88686			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.87491			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52000		106.65808		9.52000	106.82908			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.91085			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.89881			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.90479			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.12542			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.05275			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.92271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.30500	114.18832		8.30500	114.16280			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13000	119.45843		9.13000	119.42897			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.60430		2.12500	172.58426			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.82000	119.50076		9.82000	119.46930			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.06161			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	101.84543			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.36118			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63023			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.85321			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.96263			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.18888			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.57111		100.00000	17.52854			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	66.02676		100.00000	65.86681			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.43500	102.90166		7.43500	102.88102			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.93098			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.64000	98.63555		9.64000	99.55644			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.79205		100.00000	24.73199			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.98000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09542			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.44569			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69291			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.71458			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34455			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.31380			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.60666			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.38000	102.40558		9.38000	102.42673			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.41292			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.45219			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.46986			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.50912			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.67788			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.71712			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.52832			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.80000	43.26147		7.80000	43.25237			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.44500	108.90060		6.44500	108.88153		456,592,924,955,000.00	70,844,519,000	53,767,852,400.00	
R158P	On 15/09/2015	Spot Bond	6.52500	95.71352		6.52500	95.69655			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.62500	115.04005		6.62500	115.01934		1,580,720,708,987,500.00	38,599,352,300	11,239,352,300.00	
R159P	On 15/09/2016	Spot Bond	6.45500	89.86351		6.45500	89.84775			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.92000	120.21021		7.98000	119.66738		3,730,976,281,296,000.00	71,082,863,800	64,160,630,000.00	
R187P	On 21/12/2026	Spot Bond	7.72000	40.44521		7.72000	40.43680			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.64000	37.87072		7.64000	37.86292			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000	284.61142		1.72000	284.58149		79,980,000,000.00	46,500,000	22,964,149,300.00	
R202	On 07/12/2033	Spot Bond	1.70000	235.34404		1.70000	235.31939		163,634,221,310,000.00	96,255,424,300	71,430,871,100.00	
R2023	On 28/02/2023	Spot Bond	7.72500	102.91726		7.80500	102.41958		592,685,175,000,000.00	76,723,000,000	05,146,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.84500	105.99512	6.90500	105.82742					4,236,076,165,000,000.00	18,857,000,000	12,424,460,300.00
R2030	On 31/01/2030	Spot Bond	8.38500	100.23184	8.38500	100.20947					899,671,960,863,000.00	07,295,403,800	53,311,896,200.00
R2032	On 31/03/2032	Spot Bond	8.54500	99.60966	8.54500	99.58677					540,073,707,547,000.00	63,203,476,600	02,933,200,000.00
R2037	On 31/01/2037	Spot Bond	8.60500	102.67888	8.60500	102.65537					1,549,476,535,000,000.00	80,067,000,000	21,962,000,000.00
R204	On 21/12/2018	Spot Bond	7.14000	103.30495	7.19500	103.09532					916,792,853,256,000.00	28,402,360,400	83,600,977,200.00
R2044	On 31/01/2044	Spot Bond	8.73500	103.97525	8.73500	103.95110					890,227,525,000,000.00	01,915,000,000	84,513,000,000.00
R2048	On 28/02/2048	Spot Bond	8.69500	103.71824	8.69500	103.69386					547,737,177,500,000.00	62,994,500,000	61,382,000,000.00
R207	On 15/01/2020	Spot Bond	7.37000	99.36873	7.44000	99.06118					932,203,294,000,000.00	26,486,200,000	99,165,900,000.00
R208	On 31/03/2021	Spot Bond	7.50500	98.13828	7.58000	97.75970					926,741,199,856,000.00	23,483,171,200	58,147,046,200.00
R209	On 31/03/2036	Spot Bond	8.49000	79.83433	8.53500	79.45253					313,692,059,481,000.00	36,948,416,900	36,096,800,000.00
R210	On 31/03/2028	Spot Bond	1.65000	176.44368	1.65000	176.42547					3,975,477,165,000.00	2,409,380,100	21,566,611,000.00
R211	On 31/01/2017	Spot Bond	1.20000	132.15099	1.20000	132.13901					0.00	0	20,388,767,000.00
R212	On 31/01/2022	Spot Bond	1.76000	136.96995	1.76000	136.95549					264,000,000,000.00	150,000,000	85,836,658,400.00
R213	On 28/02/2031	Spot Bond	8.37500	90.44848	8.42500	90.02907					382,118,007,112,500.00	45,626,030,700	10,359,275,500.00
R214	On 28/02/2041	Spot Bond	8.61500	80.47713	8.61500	80.45838					1,189,621,228,000,000.00	38,087,200,000	81,636,419,300.00
R227C	On 15/03/2015	Spot Bond	6.68500	98.80564	6.68500	98.78777					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.52500	95.71352	6.52500	95.69655					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.44500	92.77449	6.44500	92.75823					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.45500	89.86351	6.45500	89.84775					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.59500	97.12205	6.59500	97.10501					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.46500	94.13119	6.46500	94.11474					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.44500	91.20931	6.44500	91.19342					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.50500	88.26174	6.50500	88.24622					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.88000	84.72472	6.88000	84.70898					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	6.93000	81.79040	6.93000	81.77509				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.20000	78.34311	7.20000	78.32789				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.18000	75.67846	7.18000	75.66380				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.16000	73.11856	7.16000	73.10443				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.15000	70.62514	7.15000	70.61151				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.40000	67.29677	7.40000	67.28334				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.38000	64.97015	7.38000	64.95722				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.50000	62.19219	7.50000	62.17961				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.47000	60.06489	7.47000	60.05279				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.44000	58.02714	7.44000	58.01550				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.41000	56.07477	7.41000	56.06356				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.37000	54.24797	7.37000	54.23718				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.33000	52.50097	7.33000	52.49058				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.92000	47.99643	7.92000	47.98619				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.88000	46.34529	7.88000	46.33545				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.84000	44.76820	7.84000	44.75875				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.80000	43.26147	7.80000	43.25237				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.76000	41.82158	7.76000	41.81283				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.72000	40.44521	7.72000	40.43680				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.68000	39.12925	7.68000	39.12115				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.64000	37.87072	7.64000	37.86292				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.29961				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.66505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.23164			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.44671			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66365			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.13382		100.00000	23.07778			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.60881		100.00000	22.55282			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	63.71987		100.00000	63.56551			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.38278		100.00000	29.30837			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.79508		100.00000	15.75435			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.28617		100.00000	8.27454			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.68437		100.00000	12.65166			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.84592		100.00000	10.81796			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.05495		100.00000	9.03160			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32018			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56688			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66508			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.86436			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.90878			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25670			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75197			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.82560			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.82530			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26502			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.82958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.34497			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60173			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.62708			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82607			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.64263			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.50208			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.65854			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	83.65843			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.46857			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.98657			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.68111			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.27457			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.30363			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.20525			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.43336		12.35000	107.39838			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.03314		100.00000	14.99672			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.78689			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02395			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32033			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.87565		100.00000	3.86605			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.02358		100.00000	20.97152			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.73758		100.00000	38.64373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.28505	100.00000	13.26876				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.38801	100.00000	32.30955				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.18175				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.87075				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.88000		107.30097	8.88000	107.27537				0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.05500		103.48795	9.05500	103.46277				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.65500		88.09662	9.65500	105.23911				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.31250				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.82500		106.45796	7.82500	106.43539				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.56100	10.00000	105.53400				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.77652				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.95500		102.75492	8.95500	102.73019				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.62354				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.75688				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	103.24548				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.73778				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.70735				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.94358				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09500		102.11546	7.09500	102.09613				0.00	0	30,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.69500		101.23410	8.69500	101.21044				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.90500		107.90507	7.90500	107.88197				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.86789	7.96000	107.84464				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.69500		108.04725	7.69500	108.02472				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.30500		102.47153	8.30500	102.44849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.84000	107.94904		7.84000	107.92612			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.98500	107.85100		7.98500	107.82768			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46522			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04007			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.95500	104.89171		7.95500	104.86911			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.00717			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32831			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.14607			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.05000	105.87358		9.05000	105.84784			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.88000	102.61871		9.88000	102.59138			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.16214			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08513			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11907			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.21804			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.77500	101.42403		8.77500	101.39997			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.65335		100.00000	17.61449			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.34500	108.60759		9.34500	108.58064			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61270			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.85500	100.03925		8.85500	100.01544			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.89000	89.58784		9.89000	89.56396			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50689			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.63000	101.82070		9.63000	101.79439			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.38027			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.78000		105.04359		9.78000	105.01589			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.28000		97.84655		9.28000	97.82203			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.62500		105.30630		7.62500	105.28453			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		125.85947		2.33000	272.18193			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.84500		102.41272		1.84500	130.45382			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.02618		100.00000	17.98052			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	99.90112			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.25731		100.00000	22.20219			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.13484		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.47000		114.87577		2.47000	128.84688			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.71920		6.50000	101.70133			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.76828			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19288			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58109			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.93500		99.83302		8.93500	99.80904			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.35676			0.00	25,440,000	6,360,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13937			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.32516			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.67546		100.00000	23.61810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.56100	10.00000	105.53400				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.54550				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.20500	100.00000	87.93022				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.54827				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.59060	100.00000	33.50742				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		29.99059	100.00000	29.91632				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.26067	100.00000	30.18573				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.24500		105.46316	9.24500	105.38420				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.79526				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.02445				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.87500		106.41975	7.87500	106.39742				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.79500		102.87117	8.79500	103.12407				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.30500		102.47153	8.30500	102.44849				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.96567				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.12694				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.44115				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.93009				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.95537				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.22239				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.00500		102.49748	8.00500	102.47539				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.70140				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.10837				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.82370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.13000	97.43973		9.13000	97.41584			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81984			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20647			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58063			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.18800	90.46952		9.18800	90.44718			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.68000	92.70292		8.68000	92.68128			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.70000	94.06823		8.70000	94.04647			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43321			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.08500	102.99274		8.08500	102.97019			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	110.71528		2.45000	111.12371			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.14500	99.90698		8.14500	99.88507			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		8.22500	100.95586		8.22500	100.93353			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.74000	105.80687		9.74000	105.77922			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71101			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.77500	80.19152		9.77500	80.17038			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.67813			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.76262			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.81603			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.20343			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.79441			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.22727			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.66568		0.00000	99.52775			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.36221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.29151			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.17388			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.98289			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.98285			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.94694			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.92889			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.76036			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.79452			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.80917			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.77714			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.90500		107.30061		6.90500	107.28060			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.59000		105.28553		8.59000	105.26121			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.19524		100.00000	41.09543			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50735			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.23727			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.71484			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.84305			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.29817			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.31333			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.88035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.35442			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.87500	105.05416		7.87500	105.03212			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.60147			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.64455			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.69835		7.83000	103.67671			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57779			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63163			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.76595			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.57779			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.63163			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	83.71249		7.16000	103.36242			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.73714			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.72852			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.93514			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.90718			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.75175			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.65515			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.57563			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.64455			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.12295		8.73000	104.05045			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56917			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63163			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.66500	97.01080		8.66500	102.41416			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.57000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.64559			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.74144			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.71776			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.72334			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.93085			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.92224			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.86154			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.60148			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.61007			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.58449			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.93641			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.96799			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.04000	100.55393		9.04000	103.59244			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.82721			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.86577			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.95000	100.50179		8.95000	100.34843			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.05000			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.91528			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.15074			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.00317			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.55794			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.35838			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.05269	101.06155	7.03543				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	101.65878				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.71628				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.84907				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.76034				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.88588				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.61536				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.63696				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.61536				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.63696				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.64776				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.60240				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.63696				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.75574				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.75574				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.75574				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.92848				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.97166				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.91769				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.78081				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.83472				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.81315				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.57500	103.56426	7.57500	103.54326				0.00	0	650,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond		9.39000	91.92365		9.39000	91.87002			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.83500	104.93700		7.83500	104.91471			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond		9.26000	108.63846		9.26000	108.61131			0.00	0	20,300,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.13626		100.00000	1.13351			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.51000	109.44155		9.51000	109.41347			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond		9.66500	102.56563		9.66500	102.53932			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond		9.75000	95.17774		9.75000	95.15271		19,500,000,000,000.00	2,000,000,000	9,010,000,000.00	
TN30	On 09/10/2030	Spot Bond		10.08500	105.83402		10.08500	105.80541			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.52500	104.63846		10.52500	104.60896		2,105,000,000,000.00	200,000,000	1,600,000,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55041			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.92388			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.05139			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.07779			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.08049			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.21069			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.48060			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.07917			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12024			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.56100		10.00000	105.53400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03673			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03753			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.90630			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439		10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905		9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871		100.00000	10.18238			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.47576			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.49106			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.49412			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.57953			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.76711			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.60708		100.00000	12.57654			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.75222			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.44417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.04841			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.93736			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.69887			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.45083			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.20561			0.00	713,000,000	713,000,000.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.47234			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.20765			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98273			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.59273			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.39781			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.10558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.79733			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.52162			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.33634			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.22314			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.46037			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.01684			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.64123			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.75737		100.00000	13.72405			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		100.20900		100.00000	99.94320			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		99.45946		100.00000	98.92473			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.48459			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.18352			0.00	800,000,000	200,000,000.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.84610			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.76865			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.65115			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.60068			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.75786			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.74024			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72261			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.78127			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.81247			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.79020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.74171			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.98000		111.74998		8.98000	111.72286			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.16939			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.87706			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17978			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21755			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.21920			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18316			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18807			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.01500		108.48524		7.01500	108.46458			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.69000		241.26563		1.69000	241.24059			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.76500		101.85702		6.76500	101.83862			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.40500		104.43674		7.40500	104.41576			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.75000		105.57899		7.75000	105.55681			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.06500		105.02465		8.06500	105.00172			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.12000		105.32258		8.12000	105.29942			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.39500		97.05812		6.39500	97.04161			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.32500		95.27397		6.32500	95.25767			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.39500		97.04161		6.39500	97.02512			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.14000		71.79212		7.14000	71.77821			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		58.20351		100.00000	58.09309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	30.80785	100.00000	30.74940				0.00	0	0.00
Total for j-Bonds :										21,364,712,827,829,500.00	3,475,480,200	29 955 172 000.00
Grand Total:										21,364,713,376,653,200.00	3,475,524,758	29 959 023 471.00