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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2015

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 19/01/2015	Any day expiry		11.51320	11.51320		11.50310	11.50310		10.17	0.00	0	0.00
\$ / R	On 19/01/2015	Any day expiry	11.53	Put	59.85290	0.05985	74.31060	0.07431	59.853	10.60	0.00	0	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.50990	11.50990		11.50620	11.50620		11.11	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	32.92110	0.03292	37.76990	0.03777	32.921	12.34	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.52050	11.52050		11.51400	11.51400		11.46	7,718,637.00	673	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	1.57740	0.00158	1.77830	0.00178	1.577	15.52	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	13.04690	0.01305	14.61310	0.01461	13.047	13.34	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	140.54980	0.14055	142.61330	0.14261	140.550	11.73	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.09830	0.00010	0.10460	0.00010	0.098	34.18	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.52410	11.52410		11.51810	11.51810		11.66	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	73.81470	0.07381	78.58250	0.07858	73.815	12.34	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	67.74230	0.06774	72.56450	0.07256	67.742	12.45	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.55460	11.55460		11.55230	11.55230		11.80	6,469,519.20	562	1,405.00
\$ / R	On 25/02/2015	Any day expiry		11.57110	11.57110		11.56930	11.56930		11.95	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	7.39570	0.00740	8.48840	0.00849	7.396	11.84	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	36.66700	0.03667	41.14440	0.04114	36.667	11.23	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	174.59260	0.17459	181.74750	0.18175	174.593	12.18	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.76750	0.00077	0.72680	0.00073	0.768	23.97	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2015	Any day expiry		11.57300	11.57300		11.57120	11.57120		11.96	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.57480	11.57480		11.57300	11.57300		12.00	0.00	0	974.00
\$ / R	On 12/03/2015	Any day expiry		11.59910	11.59910		11.59730	11.59730		12.19	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.60660	11.60660		11.60480	11.60480		12.15	312,832,689.80	26,953	1,142,198.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.26140	0.00226	1.87810	0.00188	2.261	14.80	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.67960	0.00368	3.05450	0.00305	3.680	13.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.06670	0.00607	5.22440	0.00522	6.067	12.78	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.31540	0.01132	10.72870	0.01073	11.315	12.15	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.31130	0.01331	12.89030	0.01289	13.311	11.99	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.14990	0.01515	14.90210	0.01490	15.150	11.86	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.64660	0.01565	15.44840	0.01545	15.647	11.83	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	21.55860	0.02156	22.01080	0.02201	21.559	11.50	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	636.17590	0.63618	635.81080	0.63581	636.176	11.17	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	437.91170	0.43791	440.44450	0.44044	437.912	11.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	96.42190	0.09642	101.46000	0.10146	96.422	11.66	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	131.95000	0.13195	138.42470	0.13842	131.950	11.82	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	338.55000	0.33855	343.22470	0.34322	338.550	11.82	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	139.92290	0.13992	146.68280	0.14668	139.923	11.86	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	156.74710	0.15675	164.06540	0.16407	156.747	11.92	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	174.73820	0.17474	182.59790	0.18260	174.738	11.99	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	260.49440	0.26049	267.06650	0.26707	260.494	12.05	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	255.46360	0.25546	262.16010	0.26216	255.464	12.07	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	198.86360	0.19886	207.36010	0.20736	198.864	12.07	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	231.38210	0.23138	238.66730	0.23867	231.382	12.15	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	230.66140	0.23066	239.83720	0.23984	230.661	12.20	246,807.70	1,070	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	299.76030	0.29976	309.76770	0.30977	299.760	12.66	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	176.52730	0.17653	184.91040	0.18491	176.527	12.79	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	147.39700	0.14740	156.21290	0.15621	147.397	13.21	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	435.75300	0.43575	446.52650	0.44653	435.753	13.46	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	114.77900	0.11478	123.85710	0.12386	114.779	13.80	122,813.53	1,070	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	112.76530	0.11277	121.84720	0.12185	112.765	13.84	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	506.16530	0.50617	517.04720	0.51705	506.165	13.84	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	103.25470	0.10325	112.34070	0.11234	103.255	14.05	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	49.59310	0.04959	57.37720	0.05738	49.593	16.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	942.99310	0.94299	952.57720	0.95258	942.993	16.04	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	44.05460	0.04405	51.51540	0.05152	44.055	16.40	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	42.17880	0.04218	49.51860	0.04952	42.179	16.54	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	30.72820	0.03073	37.40340	0.03740	30.728	17.38	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	20.89600	0.02090	27.04990	0.02705	20.896	18.06	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	3.29560	0.00330	4.38690	0.00439	3.296	21.02	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.62720	11.62720		11.62570	11.62570		12.49	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	19.87120	0.01987	19.53830	0.01954	19.871	11.71	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	44.27440	0.04427	46.04360	0.04604	44.274	11.36	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	66.77280	0.06677	69.71720	0.06972	66.773	11.54	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	262.47510	0.26248	269.61160	0.26961	262.475	12.42	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	189.48260	0.18948	197.83700	0.19784	189.483	13.15	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.41730	0.00142	8.08350	0.00808	1.417	20.79	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.63670	11.63670		11.63510	11.63510		12.48	0.00	0	0.00

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 01/04/2015	Any day expiry	11.20	Put	83.49200	0.08349	86.98340	0.08698	83.492	11.63	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	107.58430	0.10758	115.51930	0.11552	107.584	14.90	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.68800	11.68800	11.68800	11.68660		12.81	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	33.37780	0.03338	36.11750	0.03612	33.378	11.66	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	89.32770	0.08933	93.43630	0.09344	89.328	11.57	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	216.94800	0.21695	224.68400	0.22468	216.948	13.99	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	25.78100	0.02578	32.15550	0.03216	25.781	26.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.74380	11.74380	11.74240	11.74240		13.11	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	47.28290	0.04728	50.58960	0.05059	47.283	11.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	66.31540	0.06632	70.41480	0.07041	66.315	11.75	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	105.99690	0.10600	111.35650	0.11136	105.997	11.61	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	314.26300	0.31426	322.96240	0.32296	314.263	13.66	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	232.34930	0.23235	240.73980	0.24074	232.349	14.81	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	43.47420	0.04347	48.46140	0.04846	43.474	27.47	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.76880	11.76880	11.76740	11.76740		13.13	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.77460	11.77460	11.77310	11.77310		13.14	179,868,789.60	15,276	69,094.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	46.33800	0.04634	49.68850	0.04969	46.338	11.98	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	48.55370	0.04855	52.02080	0.05202	48.554	11.96	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	54.47970	0.05448	58.24410	0.05824	54.480	11.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	80.93860	0.08094	85.87020	0.08587	80.939	11.79	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	84.42800	0.08443	89.49520	0.08950	84.428	11.77	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	204.41380	0.20441	212.82910	0.21283	204.414	12.28	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	523.49930	0.52350	531.23090	0.53123	523.499	12.52	2,062,587.24	3,940	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	248.89930	0.24890	258.13090	0.25813	248.899	12.52	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	472.71020	0.47271	481.17570	0.48118	472.710	12.77	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	449.03040	0.44903	457.82610	0.45783	449.030	12.89	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	386.19340	0.38619	395.62860	0.39563	386.193	13.32	193,096.70	500	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	246.31820	0.24632	255.23240	0.25523	246.318	15.13	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	198.98830	0.19899	207.20170	0.20720	198.988	16.06	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	188.38560	0.18839	196.39200	0.19639	188.386	16.30	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	143.55060	0.14355	150.48960	0.15049	143.551	17.61	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	122.92200	0.12292	129.30420	0.12930	122.922	18.32	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	105.03070	0.10503	110.84770	0.11085	105.031	19.10	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.80150	11.80150	11.80000	11.80000		13.32	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	60.22110	0.06022	64.51420	0.06451	60.221	11.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	122.05510	0.12206	128.89870	0.12890	122.055	11.72	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	242.56790	0.24257	251.06170	0.25106	242.568	15.67	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	53.29060	0.05329	57.31170	0.05731	53.291	27.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.86530	11.86530	11.86380	11.86380		13.52	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	72.09810	0.07210	76.99110	0.07699	72.098	12.01	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	137.66670	0.13767	145.52350	0.14552	137.667	11.84	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	259.96760	0.25997	268.23000	0.26823	259.968	16.44	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	68.74490	0.06874	72.30210	0.07230	68.745	26.97	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.92190	11.92190	11.92030	11.92030		13.72	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	81.82390	0.08182	86.67820	0.08668	81.824	12.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	151.60640	0.15161	159.25550	0.15926	151.606	12.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	269.78090	0.26978	277.38200	0.27738	269.781	17.17	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	73.89790	0.07390	77.10240	0.07710	73.898	26.56	0.00	0	300.00

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\$ / R	On 10/09/2015	Any day expiry		11.94930	11.94930		11.94750	11.94750		13.87	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.95710	11.95710		11.95530	11.95530		13.86	1,685,951.10	141	26,898.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	58.90260	0.05890	63.10590	0.06311	58.903	12.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,419.61850	1.41962	1,422.07860	1.42208	1,419.619	12.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	119.00670	0.11901	125.21810	0.12522	119.007	12.03	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,080.31520	1.08032	1,084.89240	1.08489	1,080.315	12.04	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	123.21520	0.12322	129.59240	0.12959	123.215	12.04	0.00	0	44,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	197.10750	0.19711	205.98720	0.20599	197.108	12.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	282.35650	0.28236	292.62480	0.29262	282.357	12.51	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	301.72380	0.30172	312.19270	0.31219	301.724	12.63	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	524.12940	0.52413	534.10360	0.53410	524.129	14.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	385.95480	0.38595	395.13370	0.39513	385.955	15.62	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	285.80630	0.28581	293.59350	0.29359	285.806	17.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	185.59430	0.18559	191.40660	0.19141	185.594	19.99	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	165.58130	0.16558	170.87220	0.17087	165.581	20.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	160.76300	0.16076	165.90640	0.16591	160.763	22.05	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.98440	11.98440		11.98260	11.98260		14.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	88.40570	0.08841	93.20620	0.09321	88.406	11.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	163.45940	0.16346	170.92260	0.17092	163.459	12.09	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	238.88670	0.23889	248.33760	0.24834	238.887	12.17	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	279.01600	0.27902	286.04760	0.28605	279.016	17.90	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	203.19340	0.20319	208.88120	0.20888	203.193	19.88	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.77060	0.08877	91.99260	0.09199	88.771	26.59	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.04300	12.04300		12.04140	12.04140		14.16	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	97.47070	0.09747	102.98310	0.10298	97.471	12.06	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	172.88250	0.17288	180.61250	0.18061	172.883	12.14	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	288.05420	0.28805	295.29900	0.29530	288.054	18.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	104.51800	0.10452	107.98140	0.10798	104.518	26.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.09750	12.09750		12.09690	12.09690		14.29	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	105.68300	0.10568	111.59880	0.11160	105.683	12.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	179.86830	0.17987	188.07450	0.18807	179.868	12.16	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	296.17910	0.29618	304.25340	0.30425	296.179	19.19	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	106.14200	0.10614	109.77010	0.10977	106.142	26.49	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.12270	12.12270		12.12270	12.12270		14.27	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.12860	12.12860		12.12860	12.12860		14.41	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	132.28230	0.13228	138.96790	0.13897	132.282	11.98	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,310.88230	1.31088	1,317.56790	1.31757	1,310.882	11.98	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,272.55100	1.27255	1,279.67680	1.27968	1,272.551	12.02	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,126.14490	1.12614	1,135.08520	1.13509	1,126.145	12.20	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	991.27620	0.99128	1,002.05780	1.00206	991.276	12.38	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	349.54770	0.34955	361.92060	0.36192	349.548	12.71	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	441.01480	0.44101	452.43610	0.45244	441.015	16.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	423.32900	0.42333	434.47130	0.43447	423.329	17.14	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	406.85190	0.40685	417.70800	0.41771	406.852	17.42	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	370.76580	0.37077	380.97410	0.38097	370.766	18.07	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	269.63320	0.26963	277.69330	0.27769	269.633	20.42	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry		12.14800	12.14800		12.14840	12.14840		14.39	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	112.68230	0.11268	118.79230	0.11879	112.682	12.21	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	184.54090	0.18454	193.04750	0.19305	184.541	12.14	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	302.00930	0.30201	310.68440	0.31068	302.009	19.82	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	103.24210	0.10324	106.97680	0.10698	103.242	26.26	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.31500	12.31500	12.31720	12.31720		14.82	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.32140	12.32140	12.32360	12.32360		14.81	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.50660	12.50660	12.50990	12.50990		15.28	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.51510	12.51510	12.51840	12.51840		15.27	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.71520	12.71520	12.71970	12.71970		15.61	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.72370	12.72370	12.72820	12.72820		15.60	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.90680	12.90680	12.91230	12.91230		15.86	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.91750	12.91750	12.92300	12.92300		15.86	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.60660	11.60660	11.60480	11.60480		12.53	34,819.80	3	1,569.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,612.86500	0.41613	41,885.49370	0.41885	41,612.865	11.59	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.77460	11.77460	11.77310	11.77310		13.14	0.00	0	116.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.95710	11.95710	11.95530	11.95530		13.86	0.00	0	20.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.12860	12.12860	12.12860	12.12860		14.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.48940	17.48940	17.50990	17.50990		9.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	733.81940	0.73382	715.06470	0.71506	733.819	13.90	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,011.51760	1.01152	991.50850	0.99151	1,011.518	15.40	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,141.07730	1.14108	1,120.82460	1.12082	1,141.077	15.91	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.01990	0.00002	0.02150	0.00002	0.020	33.30	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.06380	0.00006	0.09090	0.00009	0.064	41.37	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.06570	0.00007	0.09420	0.00009	0.066	41.61	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.62640	17.62640	17.65100	17.65100		11.60	7,262,076.80	412	32,827.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	45.61450	0.04561	43.47070	0.04347	45.614	11.09	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	94.01240	0.09401	91.92090	0.09192	94.012	11.15	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	41.93980	0.04194	48.67050	0.04867	41.940	13.74	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	28.65830	0.02866	31.42600	0.03143	28.658	14.17	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	17.19870	0.01720	18.43040	0.01843	17.199	15.03	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.86980	17.86980	17.89470	17.89470		13.05	893,490.00	50	6,057.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.13650	18.13650	18.16120	18.16120		13.55	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.39130	18.39130	18.41900	18.41900		14.21	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09939	0.09939	0.09957	0.09957		14.40	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10093	0.10093	0.10111	0.10111		14.05	12,616.25	125	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10263	0.10263	0.10281	0.10281		14.99	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.38960	13.38960	13.56660	13.56660		16.15	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	12.03050	0.01203	8.54910	0.00855	12.030	20.32	0.00	0	10,000.00
€ / R	On 23/01/2015	Any day expiry			13.39390	13.39390	13.56900	13.56900		16.19	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	67.80410	0.06780	92.58500	0.09258	67.804	17.38	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.46320	13.46320	13.64200	13.64200		12.75	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	35.31640	0.03532	51.59520	0.05160	35.316	16.27	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	982.11640	0.98212	819.59520	0.81960	982.116	16.27	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.51130	13.51130	13.69070	13.69070		12.33	3,661,562.30	271	82,525.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	213.97190	0.21397	145.93650	0.14594	213.972	12.22	0.00	0	35,000.00

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	13.80	Put	460.59020		0.46059		344.00270	0.34400	460.590	13.31	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	614.26150		0.61426		483.93590	0.48394	614.262	13.97	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	630.40170		0.63040		498.88400	0.49888	630.402	14.03	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	824.41920		0.82442		680.89940	0.68090	824.419	14.81	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	31.83250		0.03183		47.77870	0.04778	31.833	17.55	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	29.88670		0.02989		45.26830	0.04527	29.887	17.71	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	23.41500		0.02341		35.97200	0.03597	23.415	18.37	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	22.59950		0.02260		34.79210	0.03479	22.599	18.47	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	21.81830		0.02182		33.66080	0.03366	21.818	18.57	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	21.56550		0.02157		33.29390	0.03329	21.566	18.60	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	20.58980		0.02059		31.87680	0.03188	20.590	18.74	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	17.58350		0.01758		27.48930	0.02749	17.583	19.20	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.69430		13.69430		13.87540	13.87540		12.92	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	234.96490		0.23496		284.18540	0.28419	234.965	15.02	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.72100		13.72100		13.90210	13.90210		12.94	125,190,404.00	9,124	19,965.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	284.11550		0.28412		218.04580	0.21805	284.115	12.36	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	136.66710		0.13667		163.48460	0.16348	136.667	17.67	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.95430		13.95430		14.13610	14.13610		13.53	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.18010		14.18010		14.36480	14.36480		13.97	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	569.60800		0.56961		486.00850	0.48601	569.608	13.17	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	317.51140		0.31751		349.08360	0.34908	317.511	19.20	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			557.70600		557.70600		558.90400	558.90400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			566.48900		566.48900		567.71100	567.71100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			457.33400		457.33400		457.29700	457.29700			0.00	0	116.00
AL37	On 07/05/2015	Index Future			464.53600		464.53600		464.50200	464.50200			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			548.36900		548.36900		548.33500	548.33500			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			557.00500		557.00500		556.97500	556.97500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			498.65800		498.65800		499.04500	499.04500			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			506.51100		506.51100		506.90800	506.90800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			515.07500		515.07500		515.48700	515.48700			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.49010		9.49010		9.41710	9.41710		11.97	5,694,060.00	600	23,055.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	141.27210		0.14127		175.82960	0.17583	141.272	11.97	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	107.67870		0.10768		90.85520	0.09086	107.679	12.56	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	26.00060		0.02600		22.17230	0.02217	26.001	13.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56840		9.56840		9.49490	9.49490		11.14	5,262,620.00	550	7,770.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.65750		9.65750		9.58440	9.58440		11.50	2,897,250.00	300	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.74510		9.74510		9.67220	9.67220		12.07	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.71680		9.71680		9.70560	9.70560		10.66	728,760.00	75	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.83790		9.83790		9.82670	9.82670		11.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	161.86450		161.86450		169.37320	169.37320			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future	13.13140		13.13140		11.40640	11.40640		13.15	14,812,219.20	1,128	3,006.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.35890		13.35890		11.59930	11.59930		14.71	2,003,835.00	150	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86160		1.86160		1.86230	1.86230		11.46	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87410		1.87410		1.87470	1.87470		12.11	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	123.72057		123.72057		123.72679	123.72679			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	124.16977		124.16977		124.17704	124.17704			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	9.03851		89.32250		9.01419	89.51721			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	9.10975		86.94181		9.08462	87.14019			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.17012		88.42811		9.14404	88.63141			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	495.80700		495.80700		496.07200	496.07200			0.00	0	440.00
GOVI	On 07/05/2015	GOVI	503.61500		503.61500		503.88800	503.88800			0.00	0	131.00
GOVI	On 06/08/2015	GOVI	512.13000		512.13000		512.41600	512.41600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	117.97849		117.97849		117.77176	117.77176			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.84627		119.84627		119.63719	119.63719			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	125.65241		125.65241		126.46370	126.46370			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future	127.64178		127.64178		128.46680	128.46680			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	127.48442		127.48442		128.06180	128.06180			0.00	0	5,889.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/05/2015	Bond Future		128.13382	128.13382		128.72147	128.72147			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		135.82561	135.82561		136.50763	136.50763			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future		137.97596	137.97596		138.66968	138.66968			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		224.31200	224.31200		224.57700	224.57700			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		227.86300	227.86300		228.13400	228.13400			0.00	0	82.00
IGOV	On 06/08/2015	Index Future		231.73300	231.73300		232.01400	232.01400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		607.61100	607.61100		608.32800	608.32800			0.00	0	159.00
ILBI	On 07/05/2015	Index Future		617.44700	617.44700		618.17800	618.17800			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.12000	93.88000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.11000	93.89000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.11000	93.89000		6.13000	93.87000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.11000	93.89000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.11000	93.89000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.13000	93.87000		6.23000	93.77000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.16000	93.84000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.26000	93.74000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.37000	93.63000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.48000	93.52000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.58000	93.42000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		6.67000	93.33000		6.79000	93.21000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12550	0.12550		0.12530	0.12530			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05860	0.05860		0.05840	0.05840		21.17	205,100.00	3,500	3,620.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05560	0.05560		0.05220	0.05220			467,040.00	8,400	60,754.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.16410	1.16410		1.17970	1.17970			1,164.10	1	203.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.16530	1.16530		1.18080	1.18080			0.00	0	150.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.16700	1.16700		1.18240	1.18240			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.16910	1.16910		1.18440	1.18440			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future		7.48070	124.92069		7.48120	124.91620		7.32	1,758,258,711.75	14,075	28,245.00
R186	On 05/02/2015	Bond Future	8.00	Put	18.09000	0.01809	21.07000	0.02107	18.090	7.65	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	10.91000	0.01091	12.96000	0.01296	10.910	7.68	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.98	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		7.52009	126.88789		7.52049	126.88437		7.59	507,551.56	4	174.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,117.14000	1.11714	1,126.74000	1.12674	1,117.140	7.61	0.00	0	300.00
R186	On 06/08/2015	Bond Future		7.54414	123.75663		7.54432	123.75507		7.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future	8.90	Put	196.97000		0.19697		199.26000	0.19926	196.970	8.16	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.55057		125.97618		7.55093	125.97312		7.45	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	347.61000		0.34761		350.18000	0.35018	347.610	7.91	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			285.54729		285.54729		285.56446	285.56446			0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.06776		290.06776		290.08763	290.08763			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			236.80463		236.80463		236.81935	236.81935			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			240.55345		240.55345		240.57020	240.57020			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			7.19094		106.85553		7.19650	106.82130		5.55	0.00	0	8,864.00
R2023	On 07/05/2015	Bond Future			7.22433		104.61460		7.22998	104.58071		5.91	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.23880		106.40264		7.24441	106.36986		5.73	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	24.46000		0.02446		25.36000	0.02536	24.460	6.12	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			6.44448		107.60926		6.43463	107.63306		1.80	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,954.68000		2.95468		2,978.48000	2.97848	2,954.680	2.00	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.45200		105.13773		6.44061	105.16275		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.39381		106.93501		6.38004	106.96222		1.66	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			7.96209		100.54515		7.94753	100.67161			0.00	0	3,666.00
R2030	On 07/05/2015	Bond Future			8.00980		102.12882		7.99471	102.25800			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			8.12771		104.11860		8.10313	104.34605			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.17598		101.60352		8.15059	101.83536			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.21254		103.34072		8.18621	103.57831			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			8.22693		102.98504		8.20231	103.23921			28,835,811.20	280	34,464.00
R2037	On 07/05/2015	Bond Future			8.27451		104.60708		8.24914	104.86600			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.31247		102.13527		8.28622	102.40040			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.70027		105.46459		6.69564	105.48053		2.83	0.00	0	10,492.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/05/2015	Bond Future			6.72841		107.12550		6.72316	107.14249		2.80	0.00	0	100.00
R204	On 06/08/2015	Bond Future			6.71875		104.91823		6.71246	104.93731		2.79	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	12.12000		0.01212		12.06000	0.01206	12.120	3.00	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			8.35678		104.50346		8.33217	104.78067			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.40398		106.14934		8.37863	106.43189			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.44227		103.57869		8.41609	103.86779			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.34187		108.49594		8.32230	108.72391			182,056,187.32	1,678	34,391.00
R2048	On 07/05/2015	Bond Future			8.38487		105.77456		8.36472	106.00702			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.41861		107.58250		8.39780	107.82063			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			6.86094		102.11709		6.86651	102.09390		3.74	0.00	0	36,436.00
R207	On 07/05/2015	Bond Future			6.89569		103.72527		6.90142	103.70249		3.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,320.87000		3.32087	3,301.02000	3.30102		3,320.870	3.90	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.90124		101.85410		6.90691	101.83263		3.70	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,481.17000		2.48117	2,466.81000	2.46681		2,481.170	3.82	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.86732		103.68075		6.87371	103.65767		3.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,591.21000		2.59121	2,576.38000	2.57638		2,591.210	3.69	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			6.99030		101.27257		6.99583	101.24556		4.53	0.00	0	50,443.00
R208	On 07/05/2015	Bond Future			7.02269		99.46806		7.02835	99.44136		4.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.03155		101.16853		7.03714	101.14309		4.56	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	16.04000		0.01604	16.66000	0.01666		16.040	4.88	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.01362		99.57996		7.01980	99.55281		4.57	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	133.44000		0.13344	136.29000	0.13629		133.440	4.88	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			8.13603		83.38699		8.11139	83.59846		11.25	419,269,785.72	5,028	14,609.00
R209	On 07/05/2015	Bond Future			8.17781		81.55264		8.15246	81.76808		12.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/08/2015	Bond Future		8.20929	82.94690		8.18313	83.16740		12.03	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	125.10000	0.12510		118.45000	0.11845	125.100	12.73	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		176.88176	176.88176		176.89280	176.89280			0.00	0	628.00
R210	On 07/05/2015	Bond Future		177.60690	177.60690		177.61962	177.61962			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		131.08084	131.08084		131.09075	131.09075			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.15607	133.15607		133.16722	133.16722			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		136.74308	136.74308		137.01555	137.01555			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		138.90802	138.90802		139.18585	139.18585			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		7.99714	94.21908		7.97757	94.38335		9.58	117,020,097.36	1,242	16,882.00
R213	On 07/05/2015	Bond Future		8.04004	92.15890		8.01983	92.32646		10.41	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.07162	93.73401		8.05063	93.90607		10.18	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		8.23632	84.41463		8.21169	84.63818		11.94	0.00	0	13,407.00
R214	On 07/05/2015	Bond Future		8.27699	82.45319		8.25168	82.68087		13.03	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.30829	83.86247		8.28219	84.09550		12.80	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		20,924.07000	20,924.07000		21,039.32000	21,039.32000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		5.00060	5.00060		5.02570	5.02570		9.51	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.99370	4.99370		5.01880	5.01880		9.15	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.71540	1.71540		1.70390	1.70390			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.67930	1.67930		1.67430	1.67430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										3,186,276,054.23	97,181	3 790 787.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38615			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.72500	102.78295		6.72500	102.76439			0.00	0	24,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53402			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.87500	107.92930		7.87500	107.90627			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.07630			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.45500	107.44040		8.45500	107.41596			0.00	0	700,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.81500		10.00000	104.78800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.22669			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.31796			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.74000	99.93148		8.74000	99.90787			0.00	0	300,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.93358		100.00000	10.90710			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.79472		10.84000	101.76503			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.84500	102.77789		6.84500	102.75885			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.25002			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.22500	106.39164		8.22500	106.36796			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.39000	125.41014		2.39000	271.39888			239,000,000,000.00	100,000,000	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31008			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16116			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68182			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.70865			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.72641			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000		0.00000	100.23519			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond			0.00000	100.00000		0.00000	99.98937			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond			0.00000	100.00000		0.00000	99.66133			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond			100.00000	89.10585		100.00000	88.89216			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond			2.13000	172.86159		2.13000	172.84148			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond			2.76000	163.54243		2.76000	163.52070			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond			2.17000	174.40329		2.17000	174.38281			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			1.82000	186.43189		1.82000	186.41180			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			7.42125	80.53094		7.42125	80.51515			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			7.42125	80.53094		7.42125	80.51515			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	100.60546			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	100.27663			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.12082			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	100.00000		0.00000	90.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.41585			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.01500	108.75827		7.01500	108.73755			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06006			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		2.70000	94.82513		2.70000	108.83878			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.41000	102.93440		2.41000	162.31393			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.29000	118.11460		2.29000	216.44185			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		8.79500	97.05721		8.79500	97.03413			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	101.69358			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	102.44000			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	106.93767		9.63000	106.91004			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		8.87500	112.65477		8.87500	112.62790			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.16000	95.31184		8.16000	95.29090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	112.49000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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		8.97000	111.91207		8.97000	111.88510			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84941			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.57500	109.75393		7.57500	109.73139			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.16500	108.71798		8.16500	108.69407			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.88500	102.20287		6.88500	102.18395			0.00	0	1,740,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.24500	100.91802		8.24500	100.89561			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.07000	101.24838		9.07000	101.22358			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.28000	105.49277		7.28000	105.47193			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20000	217.19975		2.20000	275.15958			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.77000	127.97417		1.77000	130.81461			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13000	131.33645		2.13000	133.95912			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00642		100.00000	0.00640		1,125,000,000,000,000.00	11,250,000,000	11,250,000,000.00	
ACL01U	On 30/06/2015	Spot Bond		100.00000	85.93953		100.00000	85.74014			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.17500	106.11566		11.17500	106.08379			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.93677	100.00000	5.92206				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.70188				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.27967				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.38588	100.00000	35.29826				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.62037				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.59018	11.00000	67.57086				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		35.38588	100.00000	35.29826				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.66523				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.72794				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.63724				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.65615				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.66447				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	104.06434				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	104.06434				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	104.08791				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	104.08791				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	104.04076				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.74903				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.89200	10.00000	105.86500				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.46756				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.64483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.66350				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.67101				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.65591				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.62213				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.64500	106.01084	8.64500	106.20811				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.84932				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.49935				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	87.76397				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	177.64085				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	177.70325				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.63716				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.63581				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.06276				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.63536				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.60905				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.48510				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200	10.00000	105.86500				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.77340				0.00	0	4,916,855,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85677				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.63944				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.69490				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56698				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55408			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57912			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62602			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59951			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56926			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57761			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.41957		10.23000	103.39107			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58577			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57305			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.79128			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.81500	104.35871		8.81500	104.33398			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62369			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.76354		1.75000	116.83277			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65808			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57818			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60341			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62208			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58472			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87007			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06754			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21969			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57798			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62158			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.61835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61038			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64237			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65219			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93085			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15919			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65455			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65455			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68174			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60714			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69177			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.54987			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68174			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.82441			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66741			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.65193			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	128.72503			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.64575			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56975			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56451			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17139			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57873			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59566			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.60341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57050			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56975			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.63037			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96069			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83265			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.77753			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.26319			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97767			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06479			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.43387		100.00000	24.37467			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.12251		100.00000	13.09001			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.18903			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.36000	100.76042		7.36000	100.74041			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.18500	104.35835		8.18500	104.33523			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.97000	118.19480		8.97000	118.16631			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.97000	108.13884		6.97000	108.11836			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.53500	105.85374		8.53500	105.82930			1,707,000,000,000.00	200,000,000	100,000,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.03811		100.00000	14.00687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond		9.36500	106.53074		9.36500	106.50380			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.66000	166.72662		2.66000	166.70484			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94156			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.80539			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	72.85429		100.00000	72.70916			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.45628			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.49030			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.66494			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.45700			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57079			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	100.59950			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63377			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01784			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	102.33000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.96018			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.61935			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	131.24126		2.54000	298.19627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	97.81406			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	107.74058			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.11252			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	95.13478			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.73193			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.62974			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.54227			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.54292		2.55500	208.44924			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	28.17326		100.00000	28.11057			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.11598		100.00000	17.07360			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.21469		100.00000	17.17207			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.77048		100.00000	16.72896			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.75338			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52481			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40102			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.28500	107.70369		8.28500	107.67967			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70738			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.90069			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.46735			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.19354			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.73500	104.91756		8.73500	104.89292			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.25500	106.45399		7.25500	106.43314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		51.83867	100.00000	51.71030				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.06684				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.17500		107.17696	8.17500	107.15337				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.72444		102.71142	10.72444	101.86976				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90444		101.01109	10.90444	100.82786				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91098		100.98531	10.91098	100.82170				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.56710				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91794		100.91634	10.91794	100.81229				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.25270		101.85849	11.25270	101.91590				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57990				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57990				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.57996				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.97444		100.63875	10.97444	100.58740				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.95098		101.90063	10.95098	100.94525				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90444		101.01109	10.90444	100.82786				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.76872		101.47663	10.76872	101.19222				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.90188		97.50666	9.90188	100.96786				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.55182				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.53938				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.53938				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	9.77037		102.02353	9.77037	101.46817				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.95000		100.87950	10.95000	100.87611				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52438			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.87500		74.89311		10.87500	99.03198			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	100.50340			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.82787		9.28000	100.48536			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.53188			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.68500		73.59968		10.68500	98.97631			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.51687			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52939			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52939			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	100.51087			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54133			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	100.54133			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51187			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52379			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.54142			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.39857			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.42674			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.72444		102.83268		13.72444	102.00826			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.78874		101.68391		14.78874	101.74216			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.61957		101.92163		13.61957	101.41050			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.69094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.69094			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.69094			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.71561			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.60419			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	25.96778		100.00000	25.91851			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.64015		100.00000	19.59151			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.87474		100.00000	17.83048			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.03379		100.00000	11.00648			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.03994		100.00000	11.01230			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.34039		100.00000	13.30735			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.55921		100.00000	11.53059			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00719			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96396			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22344			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23637			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.33632		100.00000	8.31567			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.33632		100.00000	8.31567			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.10000	103.24939		2.10000	179.55871			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.49000	103.63456		7.49000	169.19499			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.49000	104.94597		7.49000	169.43279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	7.87500	104.06972		7.87500	104.04764			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	7.28500	101.78129		7.28500	101.76118			3,292,820,000,000.00	452,000,000	326,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81124			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96156			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96076			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95808			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95541			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94770			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			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	101.68872			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72192			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73299			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.86577			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.04278			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.58623		100.00000	25.52424			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.58623		100.00000	25.52424			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	100.74704			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76125			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.72500	105.16165		7.72500	105.13964			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80387			0.00	0	100,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.67486	100.00000	14.63852				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.67486	100.00000	14.63852				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.59794				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.39500		104.49435	10.39500	103.33784				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		57.20164	100.00000	57.09312				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.01047				0.00	150,000,000	150,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.03611				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.99500		71.25685	7.99500	103.64303				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.68015				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.53659				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.07714				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.24555				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06464				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.11729				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.21294				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.61028				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.26939				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		87.69983	100.00000	87.49052				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.84176				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.83716				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.94355				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	94.76267				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94843			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84532			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75947			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.38704			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.16588			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.48305			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.34400			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.07340			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.03686			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.97782			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.83011			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.62267			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.51969			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,950,000,000,000,000.00	19,500,000,000	19,500,000,000.00	
BTC023	On 16/07/2015	Spot Bond	100.00000	67.34317		100.00000	67.21915		3,050,000,000,000,000.00	30,500,000,000	21,000,000,000.00	
BTC024	On 20/04/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	25.98234		100.00000	25.91801			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67554			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.32361			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.87500	111.47884		8.87500	111.45210			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.78438			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.77500	104.24191		8.77500	104.21718		87,750,000,000.00	10,000,000	625,000,000.00	
CBL12	On 06/09/2018	Spot Bond	11.88500	102.59668		11.88500	102.56397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.63850			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.78500	104.65074		11.78500	104.61819			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.39542			0.00	0	30,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.76500	103.01296		8.76500	102.98855		3,698,830,000,000.00	422,000,000	211,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.82183			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.78500	101.96830		11.78500	101.93657		1,649,900,000,000.00	140,000,000	70,000,000.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.19060			0.00	0	85,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.11765			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.54429			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.48500	97.71132		9.48500	97.68630			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.34000	119.50101		9.34000	119.47106			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.62000	113.37962		9.62000	113.35036			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.50000	121.74037		8.50000	121.71237			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30655			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.07500	104.81254		11.07500	104.78134			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.10984			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.94502			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89240		10.00000	105.86480			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38551			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72619			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.82229			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87499			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.18797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46508			0.00	0	33,789,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48269			0.00	0	45,953,100.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50323			0.00	0	50,007,800.00
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	102.22116			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.19839			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.31868			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.57158			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63727			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.32068			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.51900	10.11000	100.49162				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27669			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.28751	2.76000	122.27130				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	119.45768	3.14000	122.28077				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.22204	8.25000	103.19900				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83000	129.71491	2.83000	123.81207				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.34921	2.40000	121.55545				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88930			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.22000	102.67928	8.22000	102.65656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97816			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97970			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.27000	102.76176		8.27000	102.73889			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.27000	102.76176		8.27000	102.73889			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.32000	101.60208		8.32000	101.57933			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65240			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71740			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37761			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16446			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.23593			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.76921		9.35000	103.74344			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.76921		9.35000	103.74344			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14366			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14665			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	100.76760			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52054			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55629			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52054			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52054			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54504			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36050			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97998			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46091			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46091			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46091			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88272			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.61500	106.63805		8.61500	106.61320			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.58265			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73938			0.00	240,000,000	120,000,000.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95192			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94839			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00340			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17547			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36791			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17709			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.05057			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88672			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74024			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56231			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.89820			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.54242			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74339			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52723			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.82183			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31841			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52156			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37841			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69549			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34314			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49493			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48611			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.96402			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.58006			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.07500	98.89145		10.07500	98.86460			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.59500	100.51475		10.59500	100.48610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46491		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.69067		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.54438		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84442		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.93666		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	106.31831	8.80500	101.92248		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.60714		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84289		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	129.75704		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.63477		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.64596		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.68918		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.66757		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92405		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.80765		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.72804		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46491		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.15196		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.31994		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79540		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.79837		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46756		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91840		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.75802		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58427			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.66832			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.79736			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.52164			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45430			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.82105			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.11049			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92390			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.76028			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.86069			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.55329			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.35697		10.55000	103.37874			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.25500	110.25125		9.25500	111.27503			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.61866			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.89289			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.39500	111.78593		11.39500	113.03275			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.03000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.42500	112.70659		11.42500	112.53657			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		9.85500	106.27415		9.85500	111.66441			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.03000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.83582			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.70774			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.60918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.62204			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62217			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48452			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.78500		108.43315		8.78500	108.30445			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.25793			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67057			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.52565		10.55000	103.49625			0.00	0	600,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.67473		11.00000	100.96206			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.96269			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.68174			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94169			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.18500		108.96446		11.18500	108.80078			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.74718			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.62193			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.83481			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.66372			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	100.36140			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57291			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57724			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	100.61088			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.15794		7.01000	40.76698			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	177.54086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	7.87500		104.06972		7.87500	147.60894			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.49000		38.35245		7.49000	169.19499			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.49000		38.78749		7.49000	169.43279			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.75410			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.70924			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16275			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16275			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.65993			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61759			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62596			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15953			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61835			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.84442			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56302			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60702			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60324			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	94.94916			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.30907			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.08852			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		108.70332		8.87000	107.03820			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.12500		103.65791		8.12500	103.63523			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.42500		117.37107		9.42500	117.34139			0.00	0	20,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.05500	103.54096		8.05500	103.51850			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.99500	111.83151		8.99500	111.80432			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.03500	108.29781		9.03500	108.27152			722,800,000,000.00	80,000,000	40,000,000.00
COT01	On 03/04/2023	Spot Bond	9.40500	101.04239		9.40500	101.01688			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.22000	102.88063		10.22000	102.85245			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.22000	95.69778		10.22000	95.67157			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.11948			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03497			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84694			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.03708		100.00000	10.01222			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13172			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.56570			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.67671			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.02520			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.56464		100.00000	9.54096			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.20031		100.00000	12.17010			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.76000	102.33333		10.76000	103.36570			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.37649		100.00000	14.34088			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.08580		100.00000	6.07073			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.11715		100.00000	15.07971			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.88955			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.45000	100.71314		7.45000	100.69280			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.95145			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11827			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.76104		100.00000	65.60173			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85440			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.22531			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	103.19222			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.13178			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79689			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.12796			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.91456			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69291			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42631			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.98500	105.96948		7.98500	105.94668			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.07000	111.86713		7.07000	111.84579			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.83000	110.90528		7.83000	110.88214			0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	8.46500	112.82166		8.46500	112.79624			2,102,706,000.00	248,400	1,124,329,900.00
DV24	On 18/02/2024	Spot Bond	8.66500	110.42042		8.66500	110.39497			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.91500	113.63843		8.91500	113.61150			0.00	0	450,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48363			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38199			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64208			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11348			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68842			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.27752			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60466			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83685			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.33500	133.93000		7.33500	133.90379			317,018,700,000.00	43,220,000	2,154,020,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.41906			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.25000	101.02574		2.25000	101.15696			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.96887		1.20000	134.59709			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.11000	123.29070		2.11000	123.27639			0.00	0	9,172,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.52731		2.06000	111.51451			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000	111.25564		2.07000	111.24296			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000	103.23983		2.14000	103.22780			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.23000	101.36119		2.23000	101.49163			0.00	0	15,300,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.88500	106.96254		8.88500	106.93728			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.73500	113.13526		8.73500	113.10854			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.27000	106.89736		9.27000	106.87060			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.55000	98.67695		9.55000	99.80502			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.69000	110.23805		9.69000	107.29690			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29963			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.53167			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.77085			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.57447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.51383			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.15103			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.43319			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	86.28750		100.00000	86.01870			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	100.77481		100.00000	100.51575			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.03500	101.48933		11.03500	101.46009			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.14137			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85599			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.45972			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.26500	100.76088		9.26500	100.73581			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.31271			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.13618			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	101.37531			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	101.46100			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.24864			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.29982			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.23841			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.28106			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.25539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.23823			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.44232		7.05000	103.42264			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.21500	108.11627		7.21500	108.09521		393,466,785,465,000.00	54,534,551,000	19,900,000,000.00	
ES23	On 25/01/2023	Spot Bond	7.83500	112.57311		7.83500	112.54961		104,939,481,233,000.00	13,393,679,800	12,633,633,900.00	
ES26	On 02/04/2026	Spot Bond	8.21500	99.71395		8.21500	99.69190		8,838,230,975,000.00	1,075,865,000	10,835,800,000.00	
ES33	On 15/09/2033	Spot Bond	9.02000	89.01389		8.99500	89.19310		72,606,250,068,000.00	8,049,473,400	41,178,700,000.00	
ES42	On 25/04/2042	Spot Bond	9.06500	96.33132		9.06500	96.30786			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.30713			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.34854			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.19046			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.45059			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.26410			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.51096			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.99566			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14781			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93318			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.42864		100.00000	12.39853			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.09569		100.00000	12.06639			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.72799			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.38338			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.81318			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.86990			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.78500	99.76034		8.78500	99.73677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.74669			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74662			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.86412			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.08556			0.00	200,000,000	100,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.09850			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.11672			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.48500	104.85916		9.48500	103.71651			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.63500	108.53797		9.63500	108.50991			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69621			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	133.08182		2.13000	133.95912			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	126.87107		2.23000	274.56167			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500	105.03494		2.41500	111.63758			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	103.16232		2.39000	162.67342			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.98440		2.18000	219.86888			0.00	0	300,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.28500	108.58308		7.28500	108.56161			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74200	64.59737		7.74200	63.96679			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44200	41.41689		9.44200	40.51122			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.10819		9.68000	39.18268			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	91.86398		100.00000	91.65133			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.30842			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73560			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69933		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68174		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	100.64969		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79067		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	100.67057		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	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	100.71299		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	100.87825		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85239		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	17.72684		100.09221	17.68291			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60864			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.52360			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81845			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.69460			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68412			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	100.69171			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63197			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63701			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83390			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62582			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.21694		13.22500	62.19446			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58995			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59070			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87906			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61760			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	96.77981		3.64500	100.11120			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64447			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.37210			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46491			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.69400			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60714			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59295			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.92961			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.69439			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.48908			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.90952			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.09765			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.79689			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63104			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81398			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58621			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.63701			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.63701			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69495			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35861			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.37791			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53428			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22150			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.67280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20183			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51582			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14154			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14192			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.68547			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.77972		8.75000	101.75578			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.57550			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.77672		100.00000	9.75251			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.92566		100.00000	8.90357			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.33275			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.55629		100.00000	1.55243			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.66560			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.44111		100.00000	19.39402			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.61438			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.64007		100.00000	9.61619			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.60593		100.00000	18.56085			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.61434			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.61036			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.52871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.68955			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.58571			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.94000	100.39164		2.94000	127.30804			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.43763			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.41854			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.41854			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.33466			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58607			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68636			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68261			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.92532			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.88841			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	117.64945		3.47000	123.16153			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69470			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70150			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	108.17062		3.52000	122.77844			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	105.77007		3.50000	122.93152			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.09000	101.98500		3.09000	127.49371			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.16000	101.37323		3.16000	134.89857			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.11987			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60697			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69020			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77326			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65417			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65342			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17985			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67123			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.06385		100.00000	11.03645			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	37.09273		100.00000	37.00088			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	80.27398		100.00000	80.04130			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	20.88741		100.00000	20.83569			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	5.93677		100.00000	5.92206			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	10.89676		100.00000	10.86977			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.23000	152.76391		5.23000	152.73332			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47532			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.85533			0.00	100,000,000	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07847			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.26898			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.85316			0.00	240,000,000	240,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.36526			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.08499			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.98800	84.53452		1.98800	106.31721			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.35000	104.77187		2.35000	137.77982			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.96283			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	99.91649		10.38000	99.88868			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	99.91649		10.38000	99.88868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.98480			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.49000	102.42463		2.49000	111.18667			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.49000	211.10711		2.49000	210.37589			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.46000	111.78812		2.46000	111.77418			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24464			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.52000	210.21929		2.52000	209.48397			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.16642			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.50000	110.80836		2.50000	110.79443			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.55000	110.03681		2.55000	110.02282			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37637			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	41.87000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.35132			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.65500	108.02506		2.65500	108.02142			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.64000	114.12484		2.64000	260.95414			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.69000	112.45991		2.69000	259.12203			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.43000	97.54689		2.43000	97.60527			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.72000	160.75886		2.72000	203.65455			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.93000	88.88059		2.93000	102.98583			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.35000	125.77348		2.35000	272.18549			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24000	126.77917		2.24000	274.36271			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96000	120.36664		2.96000	260.48029			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.60000	102.25036		2.60000	130.05258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.79560			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		133.97462		2.13000	129.86310			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26221			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.64794			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		111.39641		2.33000	111.38292			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.47550		104.97509	23.41480			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.37309		101.07593	27.30465			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.23363		100.44759	20.18332			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.80449		100.76967	25.74015			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		120.01608		2.01000	120.00252			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	2.36000		97.74135		2.36000	112.18700			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.69660			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		97.48001		2.39000	111.88693			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.23956			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		124.95773		2.44000	342.62148			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.48397			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.14813			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	6.25500		103.43553		6.25500	103.41797			0.00	0	700,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.32000		103.83016		7.32000	103.80954			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.55500		105.19652		7.55500	105.17498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	7.67500	110.75214		7.67500	110.72922			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.08500	105.21233		8.08500	105.18930			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.34500	104.45354		8.34500	104.43009			0.00	0	800,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.84500	96.78302		8.84500	96.75989			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.96000	112.77018		8.96000	112.74303			0.00	0	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.30000	101.75259		9.30000	104.25300			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.72500	102.09618		9.72500	102.06985			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.66000	85.93819		9.66000	85.91592			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.54261			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55019			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.56911			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.59940			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.62211			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.72038			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	101.11916			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.16807			0.00	0	350,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.01422			0.00	0	200,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.21216			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.26113			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.30193			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.48134			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.27522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31624			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.52500		104.51439		8.52500	104.49042			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	4,500.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.64178			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.86300		100.00000	9.83858			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.11525		100.00000	17.07286			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.76421		100.00000	10.73599			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.64799			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.68241			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.74896			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.83156			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.94627			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	101.99448			0.00	10,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.07619			0.00	100,000,000	100,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.65856			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.88019			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.81244			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.29377			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53942			0.00	40,000,000	40,000,000.00
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	101.04869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39069			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53628			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.83238			0.00	0	175,000,000.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.31139		100.00000	10.28641			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.21377			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.72933			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.59610			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.61502			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.68723			0.00	15,000,000,000	5,000,000,000.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.65723			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	100.00004			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.15599	100.40866		7.15599	99.46037			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	100.00005			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.15683	100.25089		8.15683	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	100.00006			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.60739	100.25171		8.60739	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00008			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	100.00009			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08651			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08963			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.59086			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.89200		10.00000	105.86500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.55500		106.67012		8.55500	106.64584			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.55500		114.35227		7.55500	114.32923		151,100,000,000,000.00	20,000,000,000	10,851,400,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.05000		128.53898		2.05000	278.17256			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		131.37385		2.05000	284.30752			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.95000		107.08845		8.95000	107.06297			0.00	0	3,763,900,000.00
HWAY35	On 31/07/2035	Spot Bond	8.95000		107.13928		8.95000	107.11378			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.09237		100.00000	22.03766			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.62054		100.00000	55.48280			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.58009		100.00000	26.51426			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.31563		100.00000	24.25672			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.24717		100.00000	86.04706			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.89200		10.00000	105.86500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		118.71517		1.75000	118.48944		70,628,573,277,000.00	40,825,764,900	94,096,813,000.00	
I2038	On 31/01/2038	Spot Bond	1.76500		126.50574		1.73000	127.29304		7,293,394,775,000.00	4,132,235,000	94,247,427,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		1.78000	127.60933		1.78000	127.59571			41,423,719,628,000.00	23,271,752,600	88,679,627,300.00
I2050	On 31/12/2050	Spot Bond		1.82000	135.35381		1.80000	136.01067			973,847,420,000.00	535,081,000	34,853,041,600.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.17500	104.13105		7.17500	104.11079			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01250			0.00	4,000,000,000	1,000,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.90135			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.82000	105.14078		7.82000	105.11850			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.42500	110.57235		7.42500	110.55008			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.64000	104.39352		7.64000	104.37225			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.58555			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.93000	101.05499		1.93000	130.40624			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.20000	104.85657		2.20000	133.36885			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.44529			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96155			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.54500	106.03917		7.54500	106.01759			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89690			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65724			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35812			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.11500	100.26900		8.11500	100.24710			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.50500	95.08312		8.50500	95.06124			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56878			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.62500	101.39078		7.62500	101.36993			5,276,500,000,000.00	692,000,000	173,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	8.55500	106.61002		8.55500	106.56175			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44048			0.00	0	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.59226			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.48461		7.90000	102.46304			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.89500	104.45942		7.89500	104.43744			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.75612			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29095			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.19500	106.19709		7.19500	106.17670			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.85500	108.54195		7.85500	108.51923			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.88500	112.74716		8.88500	112.72052			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.38048			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87368			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60823			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.64195			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.67553			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00700		100.00000	0.00698			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02879			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.94419			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.13500	102.96843		8.13500	102.94587			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.13167			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.16965			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.22000	103.58581		9.22000	103.56002			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.26539		5.00000	101.25169			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.26539		5.00000	101.25169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.34880		5.00000	102.33506			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.26976		5.00000	101.25602			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.41026		4.00000	101.39916			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.03902		4.00000	101.02802			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	41.25509		100.00000	41.15293			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	41.09260		100.00000	40.99084			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	41.09260		100.00000	40.99084			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.46055		9.20000	107.43399			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.48704			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.99622		100.00000	7.97642			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12142			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.57000	103.14227		8.57000	103.11836			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.54144			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	80.27398		100.00000	80.04130			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	17.66766		100.00000	17.61447			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.19967		100.00000	1.19738			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	8.75413		100.00000	8.73246			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	9.87104		100.00000	9.84576			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN286U	On 15/07/2019	Spot Bond	100.00000		9.62822	100.00000	9.60438				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.23871	100.00000	28.16878				0.00	0	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		68.22430	100.00000	68.09701				0.00	0	25,000,000,000.00
INA504	On 20/01/2015	Spot Bond	6.25000	100.00000		6.25000	99.89737			80,000,000,000,000.00	12,800,000,000	3,200,000,000.00	
INA505	On 27/01/2015	Spot Bond	6.25000	99.88028		6.25000	99.77789			0.00	0	0.00	
INA506	On 03/02/2015	Spot Bond	6.35000	99.75703		6.35000	99.65326			0.00	0	0.00	
INA507	On 10/02/2015	Spot Bond	6.35000	99.63599		6.35000	99.53247			0.00	0	0.00	
INA508	On 17/02/2015	Spot Bond	6.35000	99.51524		6.35000	99.41197			0.00	0	0.00	
INA509	On 24/02/2015	Spot Bond	6.35000	99.39478		6.35000	99.29176			0.00	0	0.00	
INA511	On 10/03/2015	Spot Bond	6.45000	99.14154		6.45000	99.03744			0.00	0	0.00	
INA515	On 07/04/2015	Spot Bond	6.50000	98.64732		6.50000	98.54345			0.00	0	0.00	
INA516	On 14/04/2015	Spot Bond	6.50000	98.52616		6.50000	74.54989			0.00	0	0.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49062			0.00	0	0.00	
ING115	On 31/03/2016	Spot Bond	10.72444	102.15355		10.72444	101.52276			0.00	0	0.00	
ING116	On 31/03/2016	Spot Bond	10.72444	100.91576		10.72444	100.75462			0.00	0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.66562			0.00	0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65315			0.00	0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	101.93394		6.50000	101.91602			0.00	0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66312			0.00	0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.40568			0.00	0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69839			0.00	0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13397			0.00	0	0.00	
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63630			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.89890			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39173			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.26664			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13422			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12155			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12658			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.32521			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.26045			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.79657			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		100.00000	77.76126		100.00000	77.54284		3,030,000,000,000,000.00	30,300,000,000	30,300,000,000.00	
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.94466			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.93085			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21386			0.00	200,000,000	100,000,000.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12567			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.12728			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.33000	103.30920		8.33000	103.28604			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35458			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.36288			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.36844			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07492			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07912			0.00	0	100,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	100.00000	83.74925		100.00000	83.56356		3,870,000,000,000,000.00	38,700,000,000	20,000,000,000.00	
IPL10	On 20/05/2021	Spot Bond	8.93500	103.62539		8.93500	103.60036			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63667			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.11500	107.00313		8.11500	106.97962			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29379			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.15216			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.56812			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67738			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35500	101.71036		8.35500	101.68788			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21408			0.00	0	1,570,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.01827			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.29000	97.92757		3.29000	127.49344			0.00	0	250,000,000.00
IV019	On 31/03/2028	Spot Bond	3.57000	142.98049		3.57000	142.95827			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.40419			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.16444			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.04125			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.89426			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.49824			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000	98.34844		3.75000	99.19145			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000	98.26645		3.75000	105.71197			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.96549			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.63834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		9.73500	114.02820		9.73500	113.99826			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.32646			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.67000	141.44187		3.67000	141.41951			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.25000	99.91446		6.25000	99.93155			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.25000	99.96577		6.25000	99.86320			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.25000	99.96577		6.25000	99.74381			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.35000	99.72242		6.35000	99.61872			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.35000	99.60146		6.35000	99.49801			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.35000	99.48079		6.35000	99.37760			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.35000	99.36042		6.35000	99.25747			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.45000	99.22846		6.45000	99.12418			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.45000	99.10682		6.45000	99.00278			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.50000	98.61267		6.50000	98.50887			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		100.00000	80.93126		100.00000	80.75221		3,100,000,000,000,000.00	31,000,000,000	31,000,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.51458			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.20176			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.94425			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28063			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.16327			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.24396			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.01502			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14736			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14925			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14076			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.72044			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65261			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.28122			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03036			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.02008			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.30374			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18848			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.86712			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54108			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60649			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.42751			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.43829			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43828			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.45500	103.16668		8.45500	103.14308			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.75443		100.00000	11.72813			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.90055		100.00000	9.87603			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.55500	103.80724		8.55500	103.78362			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.75392			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.34180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.68065			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.10822			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87268			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.98090			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.15500	101.96863		7.15500	101.94893			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.64514			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.29389			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02453			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	95.50676		100.00000	95.26125			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.76194			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84478			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	37.90113		100.00000	37.80931			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44854			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	97.59359		100.00000	97.33333			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	97.59358		100.00000	97.33334			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	97.65551		100.00000	97.39919			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	88.03355		100.00000	87.82543			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75308			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.78056			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92002			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	62.46637		100.00000	62.31504			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.36147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.98518		0.00		0	0.00	
KW01	On 31/10/2027	Spot Bond	7.87000	147.84346	7.87000	147.81193		0.00		0	0.00	
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54369		0.00		0	0.00	
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53853		0.00		0	0.00	
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.67167		0.00		0	0.00	
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99824		0.00		0	0.00	
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.54930		0.00		0	0.00	
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	102.48254		0.00		0	0.00	
LBK11	On 28/11/2019	Spot Bond	9.50500	101.82438	9.50500	101.79826		0.00		0	0.00	
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68623		0.00		0	0.00	
LGL02	On 13/08/2017	Spot Bond	8.22500	102.06556	8.22500	102.04322		0.00		0	3,530,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.27500	77.14271	8.27500	100.49278		0.00		0	0.00	
LGL04	On 14/08/2020	Spot Bond	8.68500	106.03253	8.68500	106.00804		0.00		0	720,000,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.89409		0.00		0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.06037		0.00		0	0.00	
LHL02	On 13/12/2015	Spot Bond	9.67500	101.95585	9.67500	101.92939		0.00		0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15464		0.00		200,000,000	100,000,000.00	
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.63387		0.00		0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.27743		0.00		0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	103.39619		0.00		0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	103.64235		0.00		0	0.00	
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.17545		0.00		0	0.00	
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.70618		0.00		0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.25592		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.85810			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.15041			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65616			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.34554			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.54721			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.56610			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51687			0.00	1,200,000,000	600,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12476			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52449			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.20391			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61761			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98894			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.31995			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.06591			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10293			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37052			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.40320			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43512			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77156			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	95.46674		100.00000	95.22195			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	35.21085		100.00000	35.12366			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.07830		100.00000	20.02859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.97650		100.00000	16.93537			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.05606		100.00000	17.01475			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.09315		100.00000	18.04932			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.11500		105.60373		8.11500	105.58066			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.13500		105.06276		8.13500	105.03975			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.77788			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.14758			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.28971			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.30219			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.36000		104.44501		7.36000	104.42428			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.10500		104.49191		8.10500	104.46898			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.81000		106.55170		8.81000	106.52633			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.54638			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.56533			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.85500		106.15923		8.85500	106.13340			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.32500		103.69792		7.32500	103.67732			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10553			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.28500		102.26510		8.28500	102.24229			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.68277			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.68500		113.18672		8.68500	109.90030			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.12787			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.21549		100.00000	23.15800			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.25531			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.98500		102.22853		7.98500	102.20654			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.27500	101.17130		7.27500	101.15181			10,185,000,000,000.00	1,400,000,000	700,000,000.00
MTN04	On 13/07/2017	Spot Bond	7.97500	104.95711		7.97500	104.93445			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.16250		100.89771	7.14501			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.25553		100.61875	7.23785			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.34161			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.44973			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.57560			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.69446		100.00000	0.69277			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.69446		100.00000	0.69277			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.25000	101.45278		8.25000	101.43013			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	98.95258		7.59000	102.38336			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.37500	103.76884		8.37500	103.74532			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.13500	109.10652		8.13500	109.08249			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17837			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.58500	110.44561		8.58500	110.41997			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.25990			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.49500	104.52495		8.49500	104.40896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17946			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.32962			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.80252			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.10814			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38577			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41088			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.42162			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.33570			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14500		105.80493		7.14500	105.78442			0.00	0	990,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.65194			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.93500		117.34156		7.93500	117.31633			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.04500		39.25217		10.04500	39.24188			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.07500		103.06204		7.07500	103.04240			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12242			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.43000		105.18504		7.43000	105.16384			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54394			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.34236			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.75907			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26977			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08250			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06825			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.17915			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.86049			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.75403			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.56067			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.36421			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.38082			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.58993			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.55964			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94746			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54105			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52706			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52669			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.59365			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.60714			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.21500	111.20412		9.21500	112.23881			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.60341			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.25000	109.90414		9.25000	111.18058			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.60714			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54580			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58525			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.61312			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.62059			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.86500	105.29283		7.86500	105.27039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	102.03662			0.00	0	400,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.78951			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.31500	109.14636		9.31500	109.99280			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.10751			0.00	0	100,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.11912			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	100.00000	9.81444		100.00000	9.79459		3,750,000,000,000,000.00	37,500,000,000	22,500,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23704			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.17247		9.44500	120.14183			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	3,800,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50916			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000	168.73799		2.25000	168.71781			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	96.20380		2.61000	138.80460			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.90500	106.25611		7.90500	106.23373			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74131			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.53500	109.44437		8.53500	109.72177			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.12969			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16397			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.06872			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.10687			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.08400			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.73500	109.43839		8.73500	111.88784			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10693			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.12974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.11450			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.93500		109.43268		8.93500	109.70267			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16031			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.14498			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.15261			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.43419			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34141			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.17546			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.79500		116.30027		7.79500	116.27584			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.53500		123.51158		8.53500	123.48307			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500		172.60397		2.14500	172.58383			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.31000		124.32074		9.31000	124.28966			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.30570			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	100.20262			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61890			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.87560			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.10484			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.25367			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.55430			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.09004		100.00000	18.04622			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.38727		100.00000	54.25258			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.16500		103.35006		7.16500	103.33007			0.00	0	8,860,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.20564			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.05500	102.64478		9.05500	102.10556			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.52424		100.00000	25.46241			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.32778			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.92307			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91647			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80778			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.96247			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58777			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56927			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.86167			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.78500	105.50134		8.78500	105.61449			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.64624			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.69217			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.71283			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.75876			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.95621			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	102.00212			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.79942			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.29000	45.76138		7.29000	45.75238			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.17500	109.30667		6.17500	109.28830		117,325,000,000,000.00	19,000,000,000	70,910,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.22000	96.10169		6.22000	96.08543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.32000	115.79379	6.32000	115.77388					1,173,665,867,472,000.00	85,706,624,600	02,020,500,000.00
R159P	On 15/09/2016	Spot Bond	6.15000	90.49316	6.15000	90.47802					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.47000	124.48901	7.47000	124.46393					9,861,654,976,434,000.00	20,168,002,200	31,837,800,000.00
R187P	On 21/12/2026	Spot Bond	7.21000	42.99304	7.21000	42.98467					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.13000	40.45474	7.13000	40.44695					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000	284.55508	1.74000	284.52503					33,789,930,000,000.00	19,419,500,000	29,926,200,000.00
R202	On 07/12/2033	Spot Bond	1.69000	235.98179	1.69000	235.95719					1,352,000,000,000.00	800,000,000	74,319,538,500.00
R2023	On 28/02/2023	Spot Bond	7.18000	106.48629	7.18500	106.43455					3,739,842,065,112,000.00	20,869,368,400	33,440,957,300.00
R203	On 15/09/2017	Spot Bond	6.43500	107.23742	6.42500	107.24337					1,015,438,120,983,000.00	57,799,241,800	27,578,400,000.00
R2030	On 31/01/2030	Spot Bond	7.93500	104.32128	7.93500	104.29922					2,799,562,755,009,000.00	52,811,941,400	96,661,337,800.00
R2032	On 31/03/2032	Spot Bond	8.09000	103.99097	8.09000	103.96831					2,493,585,812,880,000.00	08,230,632,000	61,070,581,200.00
R2037	On 31/01/2037	Spot Bond	8.19000	107.13037	8.19000	107.10701					902,979,364,014,000.00	10,253,890,600	88,669,200,000.00
R204	On 21/12/2018	Spot Bond	6.69000	105.10018	6.68500	105.09865					2,491,169,695,542,000.00	72,372,151,800	67,709,745,700.00
R2044	On 31/01/2044	Spot Bond	8.32000	108.79180	8.32000	108.76771					1,315,433,600,000,000.00	58,105,000,000	38,940,000,000.00
R2048	On 28/02/2048	Spot Bond	8.31000	108.35464	8.31000	108.33027					3,174,415,454,430,000.00	81,999,453,000	39,600,003,400.00
R207	On 15/01/2020	Spot Bond	6.85000	101.76426	6.85500	101.72428					2,385,839,656,000,000.00	48,297,760,000	43,408,966,700.00
R208	On 31/03/2021	Spot Bond	6.98000	100.92265	6.98500	100.87899					1,609,198,919,444,000.00	30,544,257,800	71,954,721,100.00
R209	On 31/03/2036	Spot Bond	8.12500	83.09885	8.10000	83.29579					1,651,341,633,500,000.00	03,242,047,200	23,898,200,100.00
R210	On 31/03/2028	Spot Bond	1.67000	176.26710	1.67000	176.24881					370,239,000,000.00	221,700,000	20,047,100,000.00
R211	On 31/01/2017	Spot Bond	1.23000	132.21703	1.23000	132.20495					0.00	0	24,926,389,600.00
R212	On 31/01/2022	Spot Bond	1.66000	138.01502	1.63000	138.26349					27,121,096,600,000.00	16,338,010,000	81,652,255,000.00
R213	On 28/02/2031	Spot Bond	7.98500	93.89349	7.96500	94.04164					1,376,048,326,630,000.00	72,329,158,000	14,319,368,300.00
R214	On 28/02/2041	Spot Bond	8.20000	84.35047	8.20000	84.33175					2,194,947,861,700,000.00	67,676,568,500	97,595,046,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.38000	99.06494	6.38000	99.04778	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.22000	96.10169	6.22000	96.08543	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.14000	93.28623	6.14000	93.27064	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.15000	90.49316	6.15000	90.47802	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.29000	97.44746	6.29000	97.43110	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.16000	94.58511	6.16000	94.56935	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.14000	91.78418	6.14000	91.76893	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.20000	88.95100	6.20000	88.93608	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.40000	85.87296	6.40000	85.85809	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.45000	83.09270	6.45000	83.07821	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.69000	79.85997	6.69000	79.84553	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.67000	77.33372	6.67000	77.31979	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.65000	74.90190	6.65000	74.88844	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.64000	72.52606	6.64000	72.51305	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	6.81500	69.55466	6.81500	69.54186	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	6.79500	67.33972	6.79500	67.32736	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	6.90500	64.68401	6.90500	64.67195	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	6.87500	62.65089	6.87500	62.63926	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	6.84500	60.69929	6.84500	60.68807	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	6.81500	58.82556	6.81500	58.81473	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	6.77500	57.07268	6.77500	57.06223	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	6.73500	55.39349	6.73500	55.38341	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.41000	50.39763	7.41000	50.38756	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.37000	48.78338	7.37000	48.77368	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond		7.33000	47.23909		7.33000	47.22975			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.29000	45.76138		7.29000	45.75238			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.25000	44.34704		7.25000	44.33836			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.21000	42.99304		7.21000	42.98467			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.17000	41.69651		7.17000	41.68844			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.13000	40.45474		7.13000	40.44695			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.10756			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.90198			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.53980			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.95239			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	23.81704		100.00000	23.75934			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	23.29159		100.00000	23.23390			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	65.60173		100.00000	65.44281			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	30.29060		100.00000	30.21389			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.29214		100.00000	16.25012			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.42689		100.00000	8.41508			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.08354		100.00000	13.04980			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.18724		100.00000	11.15839			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.33990		100.00000	9.31581			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.54944			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.82302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90597			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.11929			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.17686			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48327			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96182			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.05600			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05695			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50021			0.00	50,000,000	50,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.08630			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.60592			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85438			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96124			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07650			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.90351			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.73128			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.98051			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	84.24185			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.98958			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.74897			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.47685			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64229			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.58686			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.82662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond		12.35000	107.85399		12.35000	107.81888			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.47711		100.00000	15.43962			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.95723			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.31101			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58461			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.99269		100.00000	3.98280			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.65848		100.00000	21.60485			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.88163		100.00000	39.78501			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.48195		100.00000	13.46544			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.34454		100.00000	33.26376			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.73610			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.99201			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.28500	110.56021		8.28500	110.53556			0.00	0	1,130,000,000.00
RW23	On 10/12/2023	Spot Bond		8.43500	107.68311		8.43500	107.65866			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.19500	91.61849		9.19500	109.24951			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.75010			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.52000	107.26293		7.52000	107.24106			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	102.04081			0.00	16,900,000,000	8,450,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.47500	104.26412		8.47500	104.24034			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.84058			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.02798			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	103.52986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.84719			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.85025			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.26110			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88500		102.41939		6.88500	102.40052			0.00	0	1,240,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.18500		102.93101		8.18500	102.90832			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.63500		108.35675		7.63500	108.33432			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.14736		7.96000	108.12404			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.42500		108.49244		7.42500	108.47059			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.82500		103.87711		7.82500	103.85509			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.57000		108.39871		7.57000	108.37646			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.68000		108.32771		7.68000	108.30516			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.71378			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30522			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.47500		106.32247		7.47500	106.30091			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40961			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.58250			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.46085			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.45500		109.18562		8.45500	109.16078			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.37000		106.48852		9.37000	106.46159			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.43556			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30249			0.00	0	2,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.36538			0.00	0	840,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.48421			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.26500		103.54775		8.26500	103.52459		34,713,000,000,000.00	4,200,000,000	2,850,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.12639	100.00000	18.08649				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.72500		112.88672	8.72500	112.86053				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.08450				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.23500		102.56552	8.23500	102.54278				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.38000		93.11503	9.38000	93.09146				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.74514				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.12000		105.90722	9.12000	105.88127				0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.61069				0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.62746				0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.27000		108.62936	9.27000	108.60217				0.00	0	1,700,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.68500		101.09256	8.68500	101.06883				0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.32000		105.99916	7.32000	105.97811				0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000		125.77348	2.35000	272.18549				235,000,000,000.00	100,000,000	50,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.87500		102.41409	1.87500	130.54644				0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.58312	100.00000	18.53606				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.13637				0.00	10,000,000,000	10,000,000,000.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.92946	100.00000	22.87268				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.24997	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.50000		114.98080	2.50000	128.96459				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.93394		6.50000	101.91602			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.03271			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45426			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85265			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.45500	101.15751		8.45500	101.13449			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63010			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38181			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57661			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.37467		100.00000	24.31563			0.00	0	200,000,000.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80174			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	91.64156		100.00000	91.34499			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77152			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.60502		100.00000	34.51932			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	30.89629		100.00000	30.81978			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.17453		100.00000	31.09732			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.76500	106.90350		8.76500	106.77691			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31878			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.57000	107.14005		7.57000	107.11842			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.28500	106.23564		8.28500	104.96186			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.82500	103.87711		7.82500	103.85509			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.21364			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.68808				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	101.17310				0.00	0	200,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	101.20497				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48699				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.52500	103.41557	7.52500	103.39459				9,030,000,000,000.00	1,200,000,000	600,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.03965				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.32726				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.05761				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.53500	100.13213	8.53500	100.10914				0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08818				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48185				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.85582				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.59300	93.35086	8.59300	93.32929				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.08500	95.65671	8.08500	95.63589				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.11500	96.60815	8.11500	96.58692				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69987				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.60500	104.39982	7.60500	104.37830				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000	110.38736	2.50000	110.79443				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.63500	101.86516	7.63500	101.84420				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.22424	8.22500	101.20185				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.23000	109.91428	9.23000	109.88704				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95008				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.31500	83.61393	9.31500	83.59291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.95988			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03457			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.06036			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.47380			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.06733			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.53193			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	100.00000	20.74670		100.00000	20.27922			0.00	0	3,000,000,000.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.73656		0.00000	99.74571			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.56906			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.49887			0.00	4,800,000,000	800,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.38041			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.15410			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.13620			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96577			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.01627			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98286			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86166			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84455			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75836			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75806			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.63500	107.72757		6.63500	107.70825			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.08000	109.25274		8.08000	109.22897			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	42.41186		100.00000	42.30912			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.46982			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95523			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05814			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52746			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.55401			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11029			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.83935			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.57000	101.41041		7.57000	101.38994			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.04244		7.83000	100.02122			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.90527		7.16000	100.01944			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.04722		8.73000	99.93037			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.15500		100.53059		8.15500	100.06943			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00017			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00045			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.18107			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.22090			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.45500		103.16127		8.45500	106.11167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.07487			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.12495			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.36500	103.32779		8.36500	103.08194			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.32438			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.18929			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.45156			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.30355			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.96628			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.76592			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.79871		101.06155	5.78422			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	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29534			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00020			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00022			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00020			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00059			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00062			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00061			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.30500	103.89154		7.30500	103.87115			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	8.80500	94.31179		8.80500	94.25991			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.35500	106.43288		7.35500	106.41164			0.00	0	5,810,000,000.00
TN20	On 17/09/2020	Spot Bond	8.61500	111.90183		8.61500	111.87576			6,893,585,160,000.00	800,184,000	10,202,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.93616		100.00000	0.93384			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.89000	113.69438		8.89000	113.66707			0.00	0	5,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.15500	106.26793		9.15500	106.24209			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.24000	99.10054		9.24000	99.07582			0.00	0	5,310,000,000.00
TN30	On 09/10/2030	Spot Bond	9.63500	109.87274		9.63500	109.84435			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.11000	108.83862		10.11000	108.80914			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79009			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.16844			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.29837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.33105			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.33441			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.49567			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.83006			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34674			0.00	0	300,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.89200		10.00000	105.86500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28246			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28813			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13426			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.14291			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.70596		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.71327		9.75000	99.68724			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71997		100.00000	9.69491			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.68901			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.75458			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.75925			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.88996			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.17742			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.97941		100.00000	12.94797			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.95044			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.67417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.22583			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.16107			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.91878			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.66954			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.42311			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.68746			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.42383			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.81615			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.61723			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.32706			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.02148			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.74648			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.79959			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.68094			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.68571			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.23912			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.86766			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.16367		100.00000	14.12936			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.41228			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.85508			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.83493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96936			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95173			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93411			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.59918			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.61438			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05027			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	107.42534			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95879			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.66507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.38500	115.01787		8.38500	114.99177			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
VJA01U	On 20/01/2023	Spot Bond		100.00000	6.71677		100.00000	7.16493			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	6.56174		100.00000	6.99888			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.39623			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.09574			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42678			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47250			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.47447			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43156			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44296			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	6.30638		100.00000	6.72536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.15135	100.00000	6.55931				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022	100.00000	0.00022				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.71000		109.14339	6.71000	109.12349				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.72000		241.33440	1.72000	241.30917				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.49500		102.17281	6.49500	102.15504				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.92500		105.73803	6.92500	105.71814				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.24000		107.77428	7.24000	107.75310				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.48000		107.90626	7.48000	107.88437				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.52500		108.64279	7.52500	108.62062				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.12500		97.36936	6.12500	97.35345				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.05500		95.65608	6.05500	95.64041				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.12500		97.35345	6.12500	97.33755				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.63000		73.64280	6.63000	73.62953				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		59.54510	100.00000	59.43213				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		31.51797	100.00000	31.45817				0.00	0	0.00
Total for j-Bonds :											59,249,402,964,157,000.00	16,823,362,400	106 808 246 400.00
Grand Total:											59,249,406,150,433,100.00	16,823,459,581	106 812 037 187.00