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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2015

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 12/02/2015	Any day expiry		11.58660	11.58660		11.45780	11.45780		15.74	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	55.52740	0.05553	25.83400	0.02583	55.527	15.87	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.59270	11.59270		11.46390	11.46390		14.14	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.59420	11.59420		11.46540	11.46540		14.11	0.00	0	681.00
\$ / R	On 23/02/2015	Any day expiry		11.60520	11.60520		11.20100	11.20100		13.47	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	422.59020	0.42259	0.00000	0.00000	422.590	14.76	1,766,800.00	5,000	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.60920	11.60920		11.48080	11.48080		13.51	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	2.66180	0.00266	3.41550	0.00342	2.662	16.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	14.38110	0.01438	24.57530	0.02458	14.381	14.40	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	135.55980	0.13556	84.60520	0.08461	135.560	13.51	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.31330	0.00031	0.27030	0.00027	0.313	34.93	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.61120	11.61120		11.48280	11.48280		13.50	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.61320	11.61320		11.48480	11.48480		13.52	0.00	0	1,140.00
\$ / R	On 09/03/2015	Any day expiry		11.63320	11.63320		11.57100	11.57100		13.28	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	201.84410	0.20184	0.00000	0.00000	201.844	13.13	908,400.00	5,000	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.63920	11.63920		11.51040	11.51040		13.33	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.64680	11.64680		11.51800	11.51800		13.20	528,834,600.80	45,406	1,193,973.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.66840	0.00067	0.91030	0.00091	0.668	17.21	0.00	0	69,965.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	1.52890		0.00153	2.19990	0.00220	1.529	16.31	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	3.08050		0.00308	3.84240	0.00384	3.081	15.50	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	5.22400		0.00522	6.68850	0.00669	5.224	14.28	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	6.03610		0.00604	7.78970	0.00779	6.036	13.96	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	6.78750		0.00679	8.81800	0.00882	6.788	13.71	0.00	0	1,112.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	6.99120		0.00699	9.09820	0.00910	6.991	13.64	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	9.44840		0.00945	12.52140	0.01252	9.448	13.00	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	12.90000		0.01290	20.02050	0.02002	12.900	12.36	0.00	0	76,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	659.70000		0.65970	538.02050	0.53802	659.700	12.36	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	440.93860		0.44094	338.24830	0.33825	440.939	12.42	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	55.39870		0.05540	86.15210	0.08615	55.399	12.52	0.00	0	9,950.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	68.54970		0.06855	104.26090	0.10426	68.550	12.62	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	330.50230		0.33050	242.62510	0.24263	330.502	12.71	0.00	0	150.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	317.14410		0.31714	231.40830	0.23141	317.144	12.75	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	90.34410		0.09034	133.40830	0.13341	90.344	12.75	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	104.64430		0.10464	152.06180	0.15206	104.644	12.83	0.00	0	9,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	285.23410		0.28523	204.95200	0.20495	285.234	12.85	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	244.18960		0.24419	173.56410	0.17356	244.190	12.98	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	238.67440		0.23867	169.63170	0.16963	238.674	13.00	238,674.40	1,000	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	141.87440		0.14187	201.63170	0.20163	141.874	13.00	0.00	0	120.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	212.39820		0.21240	151.20100	0.15120	212.398	13.10	0.00	0	250.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	188.26940		0.18827	0.00000	0.00000	188.269	13.20	1,882,694.00	10,000	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	234.50540		0.23451	316.56230	0.31656	234.505	13.56	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	150.91410		0.15091	106.88510	0.10689	150.914	13.72	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	147.59630		0.14760	104.44480	0.10444	147.596	13.77	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	120.80150		0.12080	84.90670	0.08491	120.801	14.24	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	108.08810		0.10809	75.74610	0.07575	108.088	14.51	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	368.91500		0.36892	466.04420	0.46604	368.915	14.56	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	86.63630		0.08664	60.45200	0.06045	86.636	15.03	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	439.83630		0.43984	542.45200	0.54245	439.836	15.03	0.00	0	800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	77.63750		0.07764	54.09560	0.05410	77.638	15.29	0.00	0	1,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	30.78420		0.03078	21.67990	0.02168	30.784	17.70	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	883.98420		0.88398	1,003.67990	1.00368	883.984	17.70	0.00	0	300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	26.49740		0.02650	18.71980	0.01872	26.497	18.14	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	25.07740		0.02508	17.73910	0.01774	25.077	18.30	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	17.01120		0.01701	10.24260	0.01024	17.011	19.37	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	9.04110		0.00904	5.25960	0.00526	9.041	19.68	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.59130		0.00059	0.63160	0.00063	0.591	22.52	0.00	0	46,165.00	
\$ / R	On 27/03/2015	Any day expiry			11.66780		11.66780	11.53880	11.53880		13.16	0.00	0	2,853.00	
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	10.78940		0.01079	14.13600	0.01414	10.789	13.18	0.00	0	300.00	
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	22.39370		0.02239	35.18750	0.03519	22.394	12.04	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	37.43070		0.03743	57.77850	0.05778	37.431	12.19	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	245.78080		0.24578	182.47680	0.18248	245.781	13.08	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	167.39290		0.16739	123.35730	0.12336	167.393	13.93	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.75650		0.00076	0.87590	0.00088	0.757	23.96	0.00	0	300.00	
\$ / R	On 01/04/2015	Any day expiry			11.67740		11.67740	11.54830	11.54830		13.04	0.00	0	0.00	
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	50.61890		0.05062	75.04160	0.07504	50.619	12.17	0.00	0	22,187.00	
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	85.59100		0.08559	63.70120	0.06370	85.591	15.82	0.00	0	22,187.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/04/2015	Any day expiry		11.72890	11.72890	11.59860	11.59860		13.26	0.00	0	2,700.00
\$ / R	10.80	Put	20.04770	0.02005	24.90040	0.02490			20.048	12.18	0.00	0	300.00
\$ / R	11.15	Put	57.92760	0.05793	81.05030	0.08105			57.928	11.69	0.00	0	250.00
\$ / R	12.00	Call	197.94140	0.19794	155.43090	0.15543			197.941	14.40	0.00	0	250.00
\$ / R	15.15	Call	2.12570	0.00213	6.26690	0.00627			2.126	21.53	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.78500	11.78500	11.65330	11.65330		13.44	0.00	0	1,625.00
\$ / R	10.80	Put	27.91290	0.02791	34.87550	0.03488			27.913	11.74	0.00	0	300.00
\$ / R	10.94	Put	42.89680	0.04290	53.14930	0.05315			42.897	11.73	0.00	0	3,655.00
\$ / R	11.15	Put	76.67370	0.07667	99.70150	0.09970			76.674	11.72	0.00	0	250.00
\$ / R	11.90	Call	300.11610	0.30012	246.19690	0.24620			300.116	13.87	0.00	0	3,655.00
\$ / R	12.21	Call	217.43370	0.21743	177.75800	0.17776			217.434	15.21	0.00	0	250.00
\$ / R	15.48	Call	30.02670	0.03003	23.92900	0.02393			30.027	28.13	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.81050	11.81050	11.67820	11.67820		13.43	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.81630	11.81630	11.68390	11.68390		13.43	82,087,836.10	6,947	96,849.00
\$ / R	10.73	Put	27.54690	0.02755	35.26170	0.03526			27.547	11.78	0.00	0	22,850.00
\$ / R	10.75	Put	29.26280	0.02926	37.34590	0.03735			29.263	11.77	0.00	0	10,000.00
\$ / R	10.80	Put	33.93550	0.03394	43.00010	0.04300			33.936	11.77	0.00	0	9,100.00
\$ / R	10.98	Put	55.97520	0.05598	69.33450	0.06933			55.975	11.76	0.00	0	22,320.00
\$ / R	11.00	Put	58.99530	0.05900	72.91010	0.07291			58.995	11.76	0.00	0	55,000.00
\$ / R	11.30	Call	643.64900	0.64365	545.53130	0.54553			643.649	12.02	1,396,718.33	2,170	2,170.00
\$ / R	11.48	Call	532.39070	0.53239	446.39290	0.44639			532.391	12.53	0.00	0	1,600.00
\$ / R	11.50	Call	521.08710	0.52109	436.45210	0.43645			521.087	12.59	0.00	0	3,940.00
\$ / R	11.50	Put	204.78710	0.20479	252.55210	0.25255			204.787	12.59	0.00	0	1,750.00
\$ / R	11.60	Call	467.65000	0.46765	389.81240	0.38981			467.650	12.87	0.00	0	500.00
\$ / R	11.65	Call	442.81800	0.44282	368.33420	0.36833			442.818	13.01	0.00	0	800.00
\$ / R	12.30	Call	233.67090	0.23367	194.39240	0.19439			233.671	15.52	0.00	0	1,600.00
\$ / R	12.56	Call	187.05250	0.18705	155.40380	0.15540			187.053	16.59	0.00	0	1,750.00
\$ / R	12.63	Call	176.68110	0.17668	146.82590	0.14683			176.681	16.87	0.00	0	9,100.00
\$ / R	13.00	Call	133.74200	0.13374	110.17430	0.11017			133.742	18.37	0.00	0	65,000.00
\$ / R	13.22	Call	113.69060	0.11369	93.56470	0.09356			113.691	19.16	0.00	0	22,850.00
\$ / R	13.46	Call	96.48760	0.09649	79.36230	0.07936			96.488	20.02	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.84370	11.84370	11.71070	11.71070		13.61	0.00	0	4,136.00
\$ / R	10.80	Put	40.57710	0.04058	48.54050	0.04854			40.577	11.92	0.00	0	300.00
\$ / R	11.15	Put	93.73430	0.09373	114.76000	0.11476			93.734	11.80	0.00	0	250.00
\$ / R	12.46	Call	231.73390	0.23173	194.84270	0.19484			231.734	16.10	0.00	0	250.00
\$ / R	15.88	Call	47.13400	0.04713	34.42850	0.03443			47.134	28.65	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.90830	11.90830	11.77390	11.77390		13.71	0.00	0	250.00
\$ / R	10.80	Put	52.20070	0.05220	59.52530	0.05953			52.201	11.96	0.00	0	300.00
\$ / R	11.15	Put	107.63830	0.10764	124.12550	0.12413			107.638	11.78	0.00	0	250.00
\$ / R	12.71	Call	252.35570	0.25236	217.03910	0.21704			252.356	16.88	0.00	0	250.00
\$ / R	16.15	Call	65.11710	0.06512	51.49430	0.05149			65.117	28.27	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.96510	11.96510	11.82940	11.82940		13.88	0.00	0	250.00
\$ / R	10.80	Put	62.05500	0.06205	69.49810	0.06950			62.055	12.02	0.00	0	300.00
\$ / R	11.15	Put	121.38560	0.12139	140.12790	0.14013			121.386	11.90	0.00	0	250.00
\$ / R	12.97	Call	264.43600	0.26444	230.91050	0.23091			264.436	17.62	0.00	0	250.00
\$ / R	16.50	Call	76.54850	0.07655	60.23370	0.06023			76.549	28.14	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		11.99250	11.99250	11.85620	11.85620		14.04	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.00030	12.00030	11.86380	11.86380		14.03	24,672,616.80	2,056	26,033.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	48.14360	0.04814	47.35000	0.04735	48.144	12.60	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,451.08100	1.45108	1,313.84520	1.31385	1,451.081	12.50	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	94.57310	0.09457	106.94240	0.10694	94.573	11.97	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,098.50590	1.09851	974.91750	0.97492	1,098.506	11.97	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	98.20590	0.09821	111.11750	0.11112	98.206	11.97	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	140.54880	0.14055	159.72220	0.15972	140.549	11.96	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	163.43680	0.16344	190.12730	0.19013	163.437	11.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	238.30290	0.23830	287.77950	0.28778	238.303	12.30	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	256.92770	0.25693	308.62730	0.30863	256.928	12.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	517.69750	0.51770	456.45480	0.45645	517.698	14.03	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	379.79610	0.37980	334.93430	0.33493	379.796	15.85	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	281.55070	0.28155	248.08110	0.24808	281.551	17.79	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	238.64070	0.23864	208.99460	0.20899	238.641	18.88	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	183.75730	0.18376	161.22400	0.16122	183.757	20.71	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	164.31860	0.16432	148.46660	0.14847	164.319	21.62	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	157.39360	0.15739	146.38210	0.14638	157.394	22.83	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.02770	12.02770	11.89060	11.89060		14.19	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	71.48360	0.07148	77.45770	0.07746	71.484	12.05	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	134.48880	0.13449	152.81050	0.15281	134.489	12.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	202.75770	0.20276	241.64360	0.24164	202.758	12.07	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	276.42890	0.27643	243.50700	0.24351	276.429	18.39	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	201.78460	0.20178	177.85660	0.17786	201.785	20.56	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	90.16160	0.09016	69.95190	0.06995	90.162	27.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.08650	12.08650	11.94800	11.94800		14.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	80.52370	0.08052	83.75700	0.08376	80.524	12.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	144.63900	0.14464	162.96400	0.16296	144.639	12.06	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	286.24010	0.28624	255.03180	0.25503	286.240	19.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	110.62960	0.11063	88.02560	0.08803	110.630	27.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.14070	12.14070	12.00110	12.00110		14.44	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	87.91100	0.08791	88.36150	0.08836	87.911	12.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	152.23070	0.15223	170.65300	0.17065	152.231	12.08	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	295.43390	0.29543	264.84190	0.26484	295.434	19.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	107.13580	0.10714	87.33660	0.08734	107.136	27.45	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.16550	12.16550	12.02560	12.02560		14.42	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.17120	12.17120	12.03120	12.03120		14.42	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	111.80620	0.11181	121.61030	0.12161	111.806	11.96	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,333.00620	1.33301	1,202.81030	1.20281	1,333.006	11.96	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,293.22690	1.29323	1,164.86890	1.16487	1,293.227	11.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,140.70180	1.14070	1,020.94250	1.02094	1,140.702	12.12	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	999.36830	0.99937	890.00440	0.89000	999.368	12.26	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	309.14100	0.30914	361.38650	0.36139	309.141	12.56	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	439.06200	0.43906	395.67530	0.39568	439.062	17.12	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	421.65390	0.42165	379.98450	0.37998	421.654	17.43	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	405.47660	0.40548	365.41300	0.36541	405.477	17.74	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	370.03250	0.37003	332.29170	0.33229	370.033	18.44	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	270.86330	0.27086	243.02600	0.24303	270.863	21.00	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.19040	12.19040	12.05010	12.05010		14.56	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	94.24390	0.09424	94.74220	0.09474	94.244	12.18	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	157.57420	0.15757	175.94130	0.17594	157.574	12.05	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	303.11300	0.30311	272.28740	0.27229	303.113	20.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	107.23860	0.10724	87.21850	0.08722	107.239	27.31	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.34560	12.34560	12.20480	12.20480		14.95	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.35140	12.35140	12.21070	12.21070		14.95	61,757,000.00	5,000	0.00
\$ / R	On 09/06/2016	Any day expiry			12.51910	12.51910	12.38070	12.38070		15.34	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.52680	12.52680	12.38850	12.38850		15.46	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.70800	12.70800	12.57230	12.57230		15.71	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.71570	12.71570	12.58010	12.58010		15.71	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.88150	12.88150	12.74810	12.74810		16.01	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.89110	12.89110	12.75790	12.75790		16.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.64680	11.64680	11.51800	11.51800		13.20	163,055.20	14	1,937.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,747.45940	0.41747	31,752.91350	0.31753	41,747.459	12.48	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.81630	11.81630	11.68390	11.68390		13.43	118,163.00	10	186.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.00030	12.00030	11.86380	11.86380		14.03	0.00	0	166.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.17120	12.17120	12.03120	12.03120		14.42	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.73500	17.73500	17.57460	17.57460		12.58	36,090,725.00	2,035	35,308.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	17.56310	0.01756	28.27970	0.02828	17.563	12.35	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	38.20650	0.03821	68.48830	0.06849	38.207	11.75	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	84.00080	0.08400	57.30910	0.05731	84.001	14.22	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	32.08890	0.03209	22.96750	0.02297	32.089	15.77	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	21.70680	0.02171	15.94400	0.01594	21.707	16.50	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	12.16100	0.01216	8.98640	0.00899	12.161	17.62	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.98230	17.98230	17.81680	17.81680		13.08	71,929.20	4	6,881.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.25520	18.25520	18.08380	18.08380		13.80	0.00	0	1,037.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.51310	18.51310	18.33590	18.33590		14.14	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09813	0.09813	0.09702	0.09702		17.20	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09967	0.09967	0.09853	0.09853		16.07	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10139	0.10139	0.10021	0.10021		15.42	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry			13.12630	13.12630	12.99910	12.99910		14.82	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	51.85350	0.05185	29.03150	0.02903	51.854	15.05	0.00	0	4,000.00
€ / R	On 23/02/2015	Any day expiry			13.14860	13.14860	13.02200	13.02200		13.44	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	1.11040	0.00111	1.10920	0.00111	1.110	18.91	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,262.51040	1.26251	1,389.10920	1.38911	1,262.510	18.91	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.19900	13.19900	13.07160	13.07160		13.46	659,765,214.00	49,986	78,872.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	17.43720	0.01744	24.12350	0.02412	17.437	13.10	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	429.28320	0.42928	334.81590	0.33482	429.283	13.07	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	129.27040	0.12927	174.89190	0.17489	129.270	13.24	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	348.46720	0.34847	436.81290	0.43681	348.467	14.27	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	666.95260	0.66695	777.28570	0.77729	666.953	15.88	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	846.20730	0.84621	962.53970	0.96254	846.207	16.77	11,794,437.35	13,938	14,355.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	864.59320	0.86459	981.37560	0.98138	864.593	16.86	5,253,268.28	6,076	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,080.09230	1.08009	1,200.89810	1.20090	1,080.092	17.92	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	8.15840	0.00816	6.47630	0.00648	8.158	20.87	0.00	0	713.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	7.52350		0.00752		6.00020	0.00600	7.524	21.05	84,601.76	11,245	18,750.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	5.49610		0.00550		4.46910	0.00447	5.496	21.77	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	5.25060		0.00525		4.28230	0.00428	5.251	21.88	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	5.01780		0.00502		4.10480	0.00410	5.018	21.99	25,089.00	5,000	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	4.94300		0.00494		4.04770	0.00405	4.943	22.02	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	4.65630		0.00466		3.82850	0.00383	4.656	22.17	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	3.79720		0.00380		3.16750	0.00317	3.797	22.67	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.37930		13.37930		13.24800	13.24800		13.27	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	156.28290		0.15628		133.02820	0.13303	156.283	16.82	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.40560		13.40560		13.27370	13.27370		13.41	4,691,960.00	350	69,196.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	104.34210		0.10434		122.73870	0.12274	104.342	12.07	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	413.32390		0.41332		482.78220	0.48278	413.324	13.41	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	297.65680		0.29766		253.05120	0.25305	297.657	14.65	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	93.74200		0.09374		81.47270	0.08147	93.742	19.63	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.63590		13.63590		13.49980	13.49980		13.81	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.85880		13.85880		13.71890	13.71890		14.12	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	741.60160		0.74160		820.07670	0.82008	741.602	14.25	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	271.60950		0.27161		255.66100	0.25566	271.610	20.60	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 07/05/2015	Index Future			576.84500		576.84500		577.92200	577.92200			0.00	0	0.00
AL37	On 07/05/2015	Index Future			463.47100		463.47100		463.98500	463.98500			0.00	0	119.00
AL37	On 06/08/2015	Index Future			471.10100		471.10100		471.63100	471.63100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			557.74600		557.74600		558.54500	558.54500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			566.92800		566.92800		567.75000	567.75000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			509.66400		509.66400		510.38100	510.38100			0.00	0	699.00
ALBI	On 06/08/2015	Index Future			518.05400		518.05400		518.79200	518.79200			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			526.77700		526.77700		527.53100	527.53100			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.08310		9.08310		8.98080	8.98080		16.10	36,332.40	4	8,100.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	141.50770		0.14151		190.85560	0.19086	141.508	16.12	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	393.22530		0.39323		474.02750	0.47403	393.225	17.10	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	30.35450		0.03035		20.31900	0.02032	30.354	17.95	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	6.58330		0.00658		4.44620	0.00445	6.583	19.76	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.16650		9.16650		9.06160	9.06160		14.42	0.00	0	11,448.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	55.60200		0.05560		69.86790	0.06987	55.602	14.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	103.56650		0.10357		129.04830	0.12905	103.566	14.16	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	225.18420		0.22518		270.53590	0.27054	225.184	14.32	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	314.06170		0.31406		266.81380	0.26681	314.062	14.42	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	191.70860		0.19171		159.85710	0.15986	191.709	15.37	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	155.00110		0.15500		128.70520	0.12871	155.001	15.80	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.26270		9.26270		9.15450	9.15450		13.40	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.35490		9.35490		9.24530	9.24530		13.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.36100		9.36100		9.23090	9.23090		13.66	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.48810		9.48810		9.35510	9.35510		12.67	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	126.57710		126.57710		86.53170	86.53170			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	528.00000		528.00000		341.52000	341.52000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.64720		12.64720		12.43860	12.43860		14.87	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.89050		12.89050		12.67360	12.67360		14.66	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85500		1.85500		1.83490	1.83490		12.55	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.86360		1.86360		1.84270	1.84270		12.67	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.77520		1.77520		1.75750	1.75750		15.27	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.80760		1.80760		1.78870	1.78870		14.62	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.84140		1.84140		1.82120	1.82120		14.90	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	122.97630		122.97630		122.97630	122.97630			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.34420		123.34420		123.36002	123.36002			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.40773		125.40773		125.42494	125.42494			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	8.75500		91.63395		8.75500	91.63395			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	8.93923		88.30158		8.91925	88.46302			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	8.99942		89.77198		8.97875	89.93685			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.05735		87.48045		9.03605	87.64826			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 07/05/2015	GOVI	505.27600		505.27600		505.98200	505.98200			116,213,480.00	23	432.00
GOVI	On 06/08/2015	GOVI	513.59400		513.59400		514.32000	514.32000			0.00	0	29.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 05/11/2015	GOVI		522.24100	522.24100		522.98300	522.98300			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.19214	118.19214		118.19214	118.19214			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		119.87574	119.87574		119.89247	119.89247			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		120.70495	120.70495		120.72313	120.72313			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		123.95996	123.95996		123.95996	123.95996			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		125.84025	125.84025		125.85711	125.85711			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future		126.62213	126.62213		126.64060	126.64060			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		126.41651	126.41651		126.41651	126.41651			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		126.68886	126.68886		126.70629	126.70629			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		128.80819	128.80819		128.82711	128.82711			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		133.93108	133.93108		133.93108	133.93108			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		135.62912	135.62912		135.64728	135.64728			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		136.42524	136.42524		136.44516	136.44516			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 07/05/2015	Index Future		226.55200	226.55200		226.65200	226.65200			67,965,600.00	30	1,074.00
IGOV	On 06/08/2015	Index Future		230.29900	230.29900		230.40500	230.40500			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		234.19500	234.19500		234.30400	234.30400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		613.60400	613.60400		613.72200	613.72200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		623.69500	623.69500		623.82200	623.82200			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.09000	93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.10000	93.90000		6.07000	93.93000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.09000	93.91000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.09000	93.91000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.09000	93.91000		6.07000	93.93000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.10000	93.90000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.13000	93.87000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.26000	93.74000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.43000	93.57000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.56000	93.44000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.70000	93.30000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		6.82000	93.18000		6.74000	93.26000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12650	0.12650		0.12530	0.12530			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12390	0.12390		0.12410	0.12410			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05600	0.05600		0.05590	0.05590		21.17	0.00	0	14,340.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.04830	0.04830		0.04820	0.04820			0.00	0	74,494.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.13330		1.13330		1.13490	1.13490			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.13450		1.13450		1.13610	1.13610			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13630		1.13630		1.13790	1.13790			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13870		1.13870		1.14030	1.14030			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			7.31000		126.46692		7.31000	126.46692		7.01	0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.48298		127.21533		7.46248	127.39672		7.26	267,152,193.00	2,100	38,574.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,213.74000		2.21374		2,145.07000	2.14507	2,213.740	7.33	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,974.36000		1.97436		1,912.99000	1.91299	1,974.360	7.36	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,753.25000		1.75325		1,698.83000	1.69883	1,753.250	7.38	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	783.37000		0.78337		761.55000	0.76155	783.370	7.52	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.51202		124.03477		7.49066	124.22022		7.34	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	105.68000		0.10568		103.36000	0.10336	105.680	7.82	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.53561		126.10345		7.51344	126.29239		7.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	233.18000		0.23318		226.94000	0.22694	233.180	7.57	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.54007		123.10353		7.51743	123.29316		7.10	329,055,735.69	2,673	5,660.00
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			285.86494		285.86494		285.86494	285.86494			0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.19865		290.19865		290.23908	290.23908			0.00	0	888.00
R197	On 06/08/2015	Bond Future			288.94710		288.94710		288.99113	288.99113			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			235.69327		235.69327		235.69327	235.69327			0.00	0	0.00
R202	On 07/05/2015	Bond Future			239.26650		239.26650		239.29983	239.29983			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			240.02551		240.02551		240.06185	240.06185			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			7.06000		107.66600		7.06000	107.66600		5.30	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.25057		104.45730		7.21947	104.64377		5.63	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			7.27414		106.19633		7.24152	106.38674		5.45	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	11.81000		0.01181		11.10000	0.01110	11.810	5.84	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			6.39500		107.72886		6.39500	107.72886		1.74	0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.58367		104.84906		6.56094	104.89882		1.75	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.56632		106.59493		6.54017	106.64639		1.60	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.52803		104.20501		6.49796	104.25760		1.48	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
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			7.68000		103.03556		7.68000	103.03556			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			7.85188		103.49237		7.83157	103.66962			0.00	0	5,625.00
R2030	On 06/08/2015	Bond Future			7.88868		101.20659		7.86765	101.38756			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			7.85500		106.68428		7.85500	106.68428			0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.02247		103.01710		8.00222	103.20572			0.00	0	15.00
R2032	On 06/08/2015	Bond Future			8.05953		104.73284		8.03860	104.92543			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.09279		102.32324		8.07123	102.51933			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			7.92000		106.22478		7.92000	106.22478			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			8.07033		106.72008		8.05011	106.93300			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.10719		104.23746		8.08633	104.45482			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future			8.13689		105.97632		8.11547	106.19754			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			6.61000		105.77592		6.61000	105.77592		2.72	0.00	0	0.00
R204	On 07/05/2015	Bond Future			6.81117		106.85802		6.78406	106.94555		2.68	0.00	0	14,859.00
R204	On 06/08/2015	Bond Future			6.82387		104.60006		6.79414	104.68992		2.65	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	8.12000		0.00812		7.64000	0.00764	8.120	2.87	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.82237		106.34451		6.78988	106.43614		2.48	0.00	0	0.00
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			7.99000		108.76632		7.99000	108.76632			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.13320		109.23529		8.11299	109.47174			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.16856		106.66936		8.14775	106.91063			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.19720		108.44874		8.17586	108.69433			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			7.97500		112.91704		7.97500	112.91704			0.00	0	0.00
R2048	On 07/05/2015	Bond Future			8.11413		108.97468		8.09395	109.21999			0.00	0	28,180.00
R2048	On 06/08/2015	Bond Future			8.14514		110.78891		8.12438	111.03929			0.00	0	1,277.00
R2048	On 05/11/2015	Bond Future			8.17467		108.20431		8.15338	108.45921			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			6.74500		102.60119		6.74500	102.60119		3.58	0.00	0	0.00
R207	On 07/05/2015	Bond Future			6.94712		103.52105		6.91525	103.64754		3.53	0.00	0	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,090.94000		3.09094		3,214.44000	3.21444	3,090.940	3.80	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.96807		101.60132		6.93382	101.73078		3.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future	7.46	Call	2,204.82000		2.20482	2,311.27000	2.31127		2,204.820	3.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.97412		103.29587	6.93747	103.42774			3.39	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,246.63000		2.24663	2,345.94000	2.34594		2,246.630	3.63	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			6.88500		101.78874	6.88500	101.78874			4.33	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.07775		99.20873	7.04628	99.35685			4.51	0.00	0	62,202.00
R208	On 06/08/2015	Bond Future			7.09927		100.86085	7.06591	101.01227			4.34	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	8.69000		0.00869	8.12000	0.00812		8.690	4.66	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.11352		99.14222	7.07827	99.29641			4.33	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	112.84000		0.11284	105.91000	0.10591		112.840	4.65	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			7.86000		85.80416	7.86000	85.80416			10.93	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.01580		82.94443	7.99558	83.12065			11.87	0.00	0	14,585.00
R209	On 07/05/2015	Bond Future	7.30	Call	200.87000		0.20087	232.25000	0.23225		200.870	11.63	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	978.19000		0.97819	955.49000	0.95549		978.190	12.28	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.04743		84.32579	8.02661	84.50570			11.66	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	44.81000		0.04481	44.36000	0.04436		44.810	12.37	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.07560		82.58338	8.05425	82.76642			11.86	0.00	0	0.00
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			175.77445		175.77445	175.77445	175.77445				0.00	0	0.00
R210	On 07/05/2015	Bond Future			176.37660		176.37660	176.40149	176.40149				0.00	0	618.00
R210	On 06/08/2015	Bond Future			179.32687		179.32687	179.35391	179.35391				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			130.25501		130.25501	130.25501	130.25501				0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.22789		132.22789	132.24724	132.24724				0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.80733		132.80733	132.82827	132.82827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	136.05823		136.05823		136.05823	136.05823			0.00	0	0.00
R212	On 07/05/2015	Bond Future	138.03334		138.03334		138.14024	138.14024			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	138.55056		138.55056		138.66058	138.66058			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	7.73500		96.45455		7.73500	96.45455		9.20	0.00	0	0.00
R213	On 07/05/2015	Bond Future	7.90267		93.30641		7.88242	93.47728		9.97	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future	7.93528		94.85980		7.91435	95.03436		9.76	0.00	0	0.00
R213	On 05/11/2015	Bond Future	7.96639		92.89599		7.94485	93.07361		9.89	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	7.92000		87.36232		7.92000	87.36232		11.73	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.06338		84.40740		8.04319	84.59600		12.76	21,355,072.20	253	15,571.00
R214	On 06/08/2015	Bond Future	8.09350		85.81265		8.07274	86.00511		12.54	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.12216		83.95122		8.10088	84.14712		12.78	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.14021		85.48313		8.11863	85.68071		12.78	189,601,582.34	2,218	4,455.00
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	20,714.44000		20,714.44000		20,500.92000	20,500.92000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.64130		4.64130		4.63450	4.63450		11.12	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.61820		4.61820		4.61240	4.61240		11.33	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.73440		1.73440		1.71470	1.71470			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.68190		1.68190		1.66240	1.66240			0.00	0	0.00

Total for Derivatives : **2,412,983,778.85** **178,538** **4 151 166.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.81126			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70500		103.21645		6.70500	103.19781			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01328			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.93000		108.26503		7.93000	108.24177			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.57208			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.47500		107.90654		8.47500	107.88194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.44600	10.00000	105.41900				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.67541				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.74594				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.79500	100.30415	8.79500	100.28030				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.25239	100.00000	9.22998				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.47976	10.84000	102.44987				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.68141	100.00000	10.65955				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.82500	103.22007	6.82500	103.20092				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68361				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.17500	107.04037	8.17500	107.01669				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	125.95929	2.35000	272.79333				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.73023				0.00	120,000,000	40,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.60349				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16259				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.20831				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.23866				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	98.63662				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.44607				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.13066				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	94.32069	100.00000	94.08130				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	173.60184	2.09000	173.59192				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.93841	2.76000	163.92612				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.76297	2.17000	174.75261				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000	186.77548	1.82000	186.76619				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.52125	80.67242	7.52125	80.65639				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.52125	80.67242	7.52125	80.65639				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.42000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11008				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.18000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.35000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.83000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	93.48000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.92000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.73818				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59682				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.60000				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	91.96000				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
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.47000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87829				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99500	109.24747	6.99500	109.22671				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57498				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.21000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.73000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000	94.40508	2.65000	108.43847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.45000	102.63811		2.45000	161.96872			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.94951		2.31000	216.30236			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	88.59000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.79000	97.61675		8.79000	97.59356			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	100.85000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.33000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.89812			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.87500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.57509		9.63000	107.54729			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10000			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	8.82500	113.66700		8.82500	113.64003			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.18000	95.70373		8.18000	95.68265			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	110.17000			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	8.92000	112.92308		8.92000	112.89600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.35365			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.19633			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.67500		109.99239		7.67500	109.96951			0.00	0	1,680,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.18500		109.17031		8.18500	109.14625			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86500		102.64417		6.86500	102.62514			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.26000		101.37124		8.26000	101.34870			0.00	0	810,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.02000		102.17072		9.02000	102.14582			0.00	0	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.20000		106.05712		7.20000	106.03640			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		218.27860		2.16000	276.54264			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000		126.11320		1.99000	128.91894			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.21000		129.23084		2.21000	131.81870			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00629		100.00000	0.00627			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		90.79607		100.00000	90.57353			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15500		106.86257		11.15500	106.83052			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.76374			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.28515		100.00000	6.26959			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.75776			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.67338			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		37.46243		100.00000	37.36966			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.76972			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.03613		11.00000	68.01668			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.46243		100.00000	37.36966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.21706			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33191			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16583			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20045			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21568			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27647			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27647			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27799			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27799			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27495			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.17820			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.97889			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17970			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.21408			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.22787			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.20020			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13815			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.66000	106.53357		8.66000	106.72926			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.36602			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.01109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.22533			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	175.74797			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	175.82180			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.16575			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.14837			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.57487			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.14729			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27377			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72813			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.29079			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.32909			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.16992			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.18724			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03712			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01354			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05932			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14519			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09668			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04129			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05655			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.07722		10.23000	104.04855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.07163			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04822			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	119.68117			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.87000		104.72969		8.87000	104.70472			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14096			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		116.97360		1.75000	117.08814			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.10550			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05775			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.11370			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14806			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.07932			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34227			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60235			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.69515			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.06694			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.11842			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.14119			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.11666			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.17536			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.19335			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.37323			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.60580			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.19759			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.19759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25789			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12057			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26560			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07368			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25789			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.26140			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.22114			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.20300			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.97089			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	128.80212			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05180			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04217			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.83576			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06832			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08969			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.11370			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05318			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.05180			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.15331			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.50541			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20783			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26745			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.81560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40194			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.52687			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.83567		100.00000	25.77308			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.89258		100.00000	13.85817			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.66532			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48764			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.53422			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59623			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.46651			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.46000	101.11131		7.46000	101.09097			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.59534			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.68935			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.24000	104.70241		8.24000	104.67905			0.00	0	2,950,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.92000	119.16764		8.92000	119.13907			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.89000	108.69420		6.89000	108.67387			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.53000	106.44993		8.53000	106.42537			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.77617		100.00000	14.74329			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.24000	108.20317		9.24000	108.17618			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.42006		2.70000	166.40780			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.43834			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24665			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95507			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.02668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10678			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.12121			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02163			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	101.09667			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28054			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.59795			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	111.13000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.78000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.49399			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.39080			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.56000	131.18837		2.56000	235.27486			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	104.97003			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	105.91258			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.65304			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	94.04834			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.62284			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.15204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.02176			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.45846		2.57500	208.35422			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	29.65449		100.00000	29.58849			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.12039		100.00000	18.07552			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.22491		100.00000	18.17977			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.75462		100.00000	17.71066			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.21248			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96920			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89095			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.34000	108.08325		8.34000	108.05899			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18158			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.50714			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.93962			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.68519			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.75500	105.39417		8.75500	105.36937			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23500	106.94697		7.23500	106.92608			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	54.88071		100.00000	54.74481			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.56955			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.27500	107.48226		8.27500	107.45832			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.59075	103.55078		10.59075	102.63417			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83348	101.75065		10.83348	101.53835			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.82828	101.73217		10.82828	101.53863			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.82421		101.66981		10.82421	101.54121			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.13383		102.85310		11.13383	102.92403			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.28671			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.28671			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28677			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.84075		101.47789		10.84075	101.35764			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.82332		102.74168		10.82332	101.70936			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83348		101.75065		10.83348	101.53835			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.62409		102.32097		10.62409	101.97813			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.75405		98.33462		9.75405	101.71809			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22428			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20344			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20344			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.27900		103.60297		9.27900	102.68278			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.05000		101.39023		11.05000	101.36725			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16985			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.97500		75.21543		10.97500	99.48906			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.11650			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.37942		9.28000	101.07605			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.18665			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.74000		73.97670		10.74000	99.55787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15304			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18105			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18105			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13959			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.20127			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.20127			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14183			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16189			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.20136			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88342			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.94602			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.59075	103.86283		13.59075	102.96132			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.65311	102.82644		14.65311	102.89990			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.49015	103.03542		13.49015	102.40818			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.54349			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.54349			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.54349			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.59898			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.34871			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	27.12713		100.00000	27.07566			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.79270		100.00000	20.74121			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.92369		100.00000	18.87683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.68129	100.00000	11.65236				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.69529	100.00000	11.66601				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.12324	100.00000	14.08826				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.23754	100.00000	12.20723				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.43833				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.41529				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.65715				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.69507				0.00	600,000,000	300,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.82551	100.00000	8.80366				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.82551	100.00000	8.80366				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.53763	2.06000	180.19609				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.44000		104.51447	7.44000	171.06617				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.44000		105.82913	7.44000	171.29598				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.82500		104.99110	7.82500	104.96896				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	7.34000		102.09442	7.34000	102.07408				0.00	0	105,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.25421				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44084				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44934				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50600			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58487			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	34.60502		100.00000	34.51932			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25111			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25595			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25756			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27690			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30265			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.65848		100.00000	21.60485			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.65848		100.00000	21.60485			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	101.24336			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26703			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.82500	105.47762		7.82500	105.45526			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33801			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46402			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.53602		100.00000	15.49755			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.53602		100.00000	15.49755			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	99.80488			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.41000	105.07702		10.41000	104.00367			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.15444			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.39005		10.11500	99.73203			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000		59.75544	100.00000	59.64208				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.48212				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.51269				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.05000		71.33140	8.05000	103.95399				0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.74800				0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.91302				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.49886				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.73410				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.49090				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.56471				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.69886				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	102.25726				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	103.16709				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		92.80640	100.00000	92.57205				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.38442				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39527				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.36984				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.20230				0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.77865				0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	94.60014				0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.87938				0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.74105				0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		79.17570	100.00000	79.00433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.46089			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.43243			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.37630			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.23172			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.02366			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.92024			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.88609			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.12846			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.81709			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.77793			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.74240			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.53340			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.50707		100.00000	27.43896			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16131			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.83708			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.97500	111.93066		8.97500	111.90351			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.33491			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.87500	104.69623		8.87500	104.67112			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.94000	103.19771		11.94000	103.16465			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.68070			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.84000	99.44370		11.84000	99.41211			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.88949			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.86500	103.37291		8.86500	103.34815			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.51393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		11.84000	102.51500		11.84000	102.48296			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67607			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.80893			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.02057			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.50500	98.20935		9.50500	98.18416			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.29000	120.51322		9.29000	120.48316			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.57000	114.38351		9.57000	114.35414			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.45000	122.76022		8.45000	122.73217			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02861			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.17500	105.42907		11.17500	105.39740			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.72382			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.86113			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53030		10.00000	106.50250			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.01327			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.33132			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.43215			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87871			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.74937			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03128			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.07076			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11631			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.68189			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.68520			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.66770			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.88831			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16586			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.77756			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.15087		10.11000	101.12331			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77296			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.58252		2.76000	122.57340			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		119.77516		3.14000	122.61289			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.75360		8.25000	103.73044			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.91000		129.43029		2.91000	123.54731			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.63125		2.40000	121.83174			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62764			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.14000		103.32683		8.14000	103.30419			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47421			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48552			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.19000		103.41347		8.19000	103.39067			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.19000		103.41347		8.19000	103.39067			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.24000		102.26026		8.24000	102.23757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19355				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.31258				0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.90287				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	101.64539				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74675				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.36356	9.35000	104.33764				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.36356	9.35000	104.33764				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.62477				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.62903				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	101.21079				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96593				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98816				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.98933				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96593				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96593				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99680				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.84215				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47157				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.93993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93993			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93993			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38006			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.67000	107.01983		8.67000	106.99474			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01181			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35277			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44655			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43986			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50087			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.66051			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.94443			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66922			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.54546			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.36737			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19547			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01829			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06557			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.37906			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.03986			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31558			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10431			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.33980			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09239			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95644			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27245			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91878			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06715			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05422			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.14178			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.50949			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.46422			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.57936			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20444			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	128.64464			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	128.77691			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.87932			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.07000	99.53697		10.07000	99.50996			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.59000	101.20248		10.59000	101.17365			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00815			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.27436			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.88206			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34949			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21535			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.88517		8.80500	102.48201			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34594		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	124.96751		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.17142		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.19201		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.27162		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22130		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69126		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.07539		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.33202		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00815		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.03396		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.06277		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31257		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47293		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01392		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68091		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.38712		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06887		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.23319		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30961		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.02001		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98509		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.29727		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.60496		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.69112			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.28396			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.37583			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.02152			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.80751		10.55000	104.11536			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.25000		110.70970		9.25000	112.00438			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.13186			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.50939			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.39000		112.34640		11.39000	113.93076			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.13522			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.42000		107.15162		11.42000	107.05304			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.85000		106.94997		9.85000	106.86478			0.00	0	1,100,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.13522			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.36823			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.31878			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.11452			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.13806			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13819			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05076			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.80500		108.93124		8.80500	108.85348			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.96965			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.23731			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.20412		10.55000	104.17452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	104.38249		11.00000	104.35162			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42955			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.25789			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42241			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.18000	109.75053		11.18000	109.65163			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.37851			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.39910			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.21430			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	100.85269			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04808			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06557			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.12744			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.33315		7.01000	40.94140			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	181.26726			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.82500	104.99110		7.82500	148.69051			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.44000	38.76484		7.44000	171.06617			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.44000	39.20171		7.44000	171.29598			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.19445			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.15336			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70310			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.20737			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12984			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14512			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69127			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14119			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34949			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03942			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11048			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10355			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.11043			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.87101			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.65451			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.32000		110.13089		8.32000	107.65935			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.22500		103.89148		8.22500	103.86847			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.44500		117.93092		9.44500	117.90102			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.53500		104.47437		7.53500	104.45314			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.01500		112.36120		9.01500	112.33384			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.03000		108.93674		9.03000	108.91032			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.40000		101.65859		9.40000	101.63294			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.17000		103.88846		10.17000	103.86015			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.17000		96.64862		10.17000	96.62228			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.61777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52342			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41561			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.62608		100.00000	10.59977			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.60774			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.05449			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.07842			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.51959			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.12592		100.00000	10.10085			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.91626		100.00000	12.88428			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.78000	102.87056		10.78000	102.25752			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.22014		100.00000	15.18245			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.44293		100.00000	6.42698			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.00427		100.00000	15.96464			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.31332			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.55000	100.95006		7.55000	100.92940			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.36013			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21901			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.82770			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.65436		100.00000	55.51500			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33594			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.75133			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.13841			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.14390			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.90053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.47020			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.62940			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.67665			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.27847			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13469			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.00500		106.39386		8.00500	106.37092			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.99000		112.46717		6.99000	112.44594			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.85000		106.62635		7.85000	106.60367			0.00	0	2,030,000,000.00
DV23	On 27/02/2023	Spot Bond	8.46000		113.43816		8.46000	113.41262			33,432,228,000.00	3,951,800	1,170,773,200.00
DV24	On 18/02/2024	Spot Bond	8.66000		106.20120		8.66000	106.17674			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.79000		110.27910		8.79000	110.25332			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.90908			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80694			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.07766			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.82843			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11798			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.13451			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.97470			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.04479			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30919			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.35000		127.69667		7.35000	127.67121			2,158,952,250,000.00	293,735,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.57367			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.35000	98.54320		2.35000	98.53684			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.04488		1.20000	134.80008			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000	122.99082		2.15000	122.98357			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000	111.18296		2.10000	111.17654			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000	110.90023		2.11000	110.89380			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000	103.16828		2.16000	103.16218			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000	98.93113		2.33000	98.92480			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.90500	107.46281		8.90500	107.43695			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.75500	113.65342		8.75500	113.62652			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.22000	107.83053		9.22000	107.80369			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.42500	100.17946		9.42500	100.95352			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.56500	111.91076		9.56500	108.55087			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.88355			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.99049			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24067			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.02251			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.85446			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01306			0.00	110,000,000	55,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.99110			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	92.96970		100.00000	92.65772			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.01500	102.17405		11.01500	102.14447			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.72983			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.24614			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.49188			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.32000	101.19318		9.32000	101.16786			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.83406			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.65312			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	99.87735			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	99.86926			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.88015			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.87523			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.88112			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.87702			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.88881			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.89043			0.00	500,000,000	250,000,000.00
ES15	On 30/08/2015	Spot Bond		6.80000	104.02816		6.80000	104.00905			0.00	0	13,300,000,000.00
ES18	On 20/04/2018	Spot Bond		7.30000	108.35535		7.30000	108.33401			30,236,600,000.00	4,142,000	14,902,521,200.00
ES23	On 25/01/2023	Spot Bond		7.88000	112.83909		7.88000	112.81500			206,659,304,000.00	26,225,800	50,007,337,700.00
ES26	On 02/04/2026	Spot Bond		8.19000	100.39974		8.19000	100.37760			60,404,526,000.00	7,375,400	9,404,489,400.00
ES33	On 15/09/2033	Spot Bond		8.87000	90.72878		8.85000	90.87091			95,584,894,000.00	10,776,200	38,874,559,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	8.87000	98.76890		8.87000	98.74537			0.00	0	16,100,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.73657			0.00	0	5,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.83389			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.68220			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48899			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94311			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.75718			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.95521			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.44129			0.00	1,200,000,000	300,000,000.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.78057			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38225			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.54295		100.00000	10.51655			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.26115		100.00000	10.23545			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.21171			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93402			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.35362			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.44817			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.84000	100.12824		8.84000	100.10445			2,705,040,000,000.00	306,000,000	153,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.17801			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17794			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.35630			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.59618			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.62805			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.65515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	9.50500	105.33483	9.50500	104.23088				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.62000	109.23488	9.62000	109.20669				0.00	0	600,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.27621				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000	130.94822	2.21000	131.81870				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.41471	2.19000	275.94657				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	104.65322	2.36500	111.23833				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.86393	2.43000	162.32517				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.80730	2.20000	219.70993				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.26500	109.08954	7.26500	109.06803				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72300	64.96801	7.72300	64.34301				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43700	41.67151	9.43700	40.76378				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.34239	9.68000	39.43162				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	97.04258	100.00000	96.80532				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.96776				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34586				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16590				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27944				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.46148	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.46148	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25789				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19888			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41418			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23731			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.37073		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	101.31549			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	101.62047			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57269			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.76798		100.09221	18.72147			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.94576			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49778			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.14287			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25166			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26553			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15616			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17554			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53855			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15493			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.73628		13.22500	62.71361			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08895			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09033			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.60862			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13981			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	96.38118		3.59500	99.70461			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.18927			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.18927			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.92233			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00815			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.22846			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.12057			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.12867		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.28122		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.02102		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.12736		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.39401		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47020		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16455		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48955		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08207		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.17554		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.17554		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.15661		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84715		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.89273		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.98856		0.00		0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.69111		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.24143		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67359		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.97040		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.61215		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.61377		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.52006		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.47344		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.52006			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47158			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02994			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.14599		8.75000	100.12164			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	105.12473			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.35045		100.00000	10.32482			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.44945		100.00000	9.42606			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.98051			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.64762		100.00000	1.64354			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.22461			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.06822		100.00000	21.01605			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.04093			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.20577		100.00000	10.18050			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		15.76087		100.00000	15.70571		180,000,000,000,000.00	1,800,000,000	900,000,000.00	
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.04089			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		15.73310		100.00000	8.67652			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.04079			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.03855			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.15507			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.14556			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.02000		125.26564		3.02000	125.25528			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01881			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01854			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.84736			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.02137			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25578			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24890			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46087			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32004			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.55000	114.43236		3.55000	121.16173			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.27104			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28349			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.60000	105.65017		3.60000	120.78348			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.58000	103.43912		3.58000	120.93461			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.10888		3.31000	125.71332			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.23289		3.38000	134.79730			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35846			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.11042			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26277			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46744			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41492			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20711			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20575			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.61615			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11713			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.71311		100.00000	11.68411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.26944	100.00000	39.17220				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		86.02570	100.00000	85.75854				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.11315	100.00000	22.05839				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.28515	100.00000	6.26959				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.53621	100.00000	11.50765				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.34439	5.45000	153.32160				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.88471				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.29963				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.54072				0.00	300,000,000	150,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.73163				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.32695				0.00	0	10,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.42850				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.10044				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		84.02227	2.06800	104.10757				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.73297	2.45000	134.17996				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.42534				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.57094	10.38000	100.54231				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.57094	10.38000	100.54231				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.29677				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.68786	2.59000	108.22164				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.88334	2.51000	210.27026				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.80379	2.56000	108.79614				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.65350				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.54000		209.99962		2.54000	209.38328			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.33855			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.40235		2.45000	110.39491			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.09134		2.65000	107.08356			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79480			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.17200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00749			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.13426		2.75500	105.12631			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.07317		2.66000	205.88078			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.41300		2.71000	204.44264			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.26206		2.38000	97.25570			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.69525		2.74000	203.58566			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.71424		3.03000	100.20107			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.32127		2.31000	273.57757			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.32316		2.20000	275.74822			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.93386		2.92000	261.90557			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.68000		100.53276		2.68000	127.96404			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.32214			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.21000		131.82671		2.21000	127.78813			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52364			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.77086			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.15120			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.22323		2.43000	108.21601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		24.91608		104.97509	24.85165			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.99534		101.07593	28.92285			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.42589		100.44759	21.37262			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.32951		100.76967	27.26137			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	2.03000		119.75658		2.03000	119.74994			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		97.32018		2.31000	111.78792			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.72180			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.05895		2.34000	111.48777			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.79184			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.50856		2.40000	344.39190			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.03895			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.64970			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	6.44500		103.82501		6.44500	103.80678			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.19000		104.49857		7.19000	104.47818			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.59500		105.59970		7.59500	105.57796			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.71000		111.17895		7.71000	111.15584			0.00	0	200,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.11000		105.64429		8.11000	105.62109			0.00	0	1,848,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.32500		105.08404		8.32500	105.06050			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.88000		97.12639		8.88000	97.10308			0.00	0	1,000,000,000.00
FRX24	On 10/12/2024	Spot Bond	8.92000		113.67451		8.92000	113.64726			0.00	0	400,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.26000		102.43049		9.26000	105.13762			0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	9.68000		103.06171		9.68000	103.03525			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.45500		88.19807		9.45500	88.17570			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.99264			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.00651			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.04113			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.09657			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.13813			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.31808			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	101.54780			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.61581			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.46880			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.67708			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.74516			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.80189			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	102.05144			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.77540			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77645			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.62500		104.87134		8.62500	104.84702			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.10652			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.44179		100.00000	10.41593			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.11962		100.00000	18.07475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.43417	100.00000	11.40419				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
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.31733				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.32966				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.34493				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.36612				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	100.55672				0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.57071				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.10926				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.29458				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	99.75064				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.02224				0.00	0	210,000,000.00
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	100.00000				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.82506				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.61434				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40593				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.90296	100.00000	10.87656				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.66505				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.21187				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.18566				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.18782				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34838			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.10652			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	100.49694			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.07739	100.87611		7.07739	100.01515			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	100.51868			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.07842	100.77991		8.07842	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	100.54660			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.52907	100.80869		8.52907	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58070			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	100.50888			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64008			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66183			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.65500	102.10665	8.65500	102.08314				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.58000	109.88436	7.58000	109.86178				0.00	0	1,232,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.89031	2.03000	279.14354				0.00	0	21,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.75070	2.03000	285.33841				0.00	0	20,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.80500	104.41007	8.80500	104.38522				0.00	0	3,734,100,000.00
HWAY35	On 31/07/2035	Spot Bond	8.80500	104.48804	8.80500	104.46317				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.38881	100.00000	23.33089				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	58.88452	100.00000	58.73870				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.13989	100.00000	28.07020				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.71064	100.00000	25.64836				0.00	0	480,000,000.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	91.12108	100.00000	90.89775				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.53000	10.00000	106.50300				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.09658	1.70000	118.09105			6,205,927,180,000.00	3,650,545,400	77,701,845,000.00	
I2038	On 31/01/2038	Spot Bond	1.83000	123.97244	1.83000	123.96621			49,471,854,000.00	27,033,800	96,033,453,600.00	
I2046	On 31/03/2046	Spot Bond	1.84000	126.14907	1.84000	126.14273			655,253,808,000.00	356,116,200	36,137,926,500.00	
I2050	On 31/12/2050	Spot Bond	1.88000	133.61610	1.88000	133.60919			10,491,524,428,000.00	5,580,598,100	73,253,892,800.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.15500	104.60087	7.15500	104.58048				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45204				0.00	1,200,000,000	600,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34246				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.74000	105.73744	7.74000	105.71526				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.52500	110.80305	7.52500	110.78044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.56000	100.86717		7.56000	100.84684			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16409			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.15000	99.51541		2.15000	128.52489			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.28000	103.10247		2.28000	131.23634			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87993			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43133			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.64500	106.25656		7.64500	106.23466			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33126			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11902			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01113			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.17000	100.59578		8.17000	100.57366			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.52000	95.53012		8.52000	95.50811			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08703			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.72500	101.59875		7.72500	101.57760			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.57000	102.52364		8.57000	102.49986			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07241			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.18115			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.35209		7.90000	99.33082			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.95000	100.74062		7.95000	100.71892			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.19930			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96454			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.29500	102.22200		7.29500	102.20210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond			7.91000	104.27447		7.91000	104.25248			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			8.88000	108.27222		8.88000	108.24665			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.84340			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.31347			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.25656			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000	100.00000		0.00000	100.26190			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000	100.00000		0.00000	100.26711			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00737		100.00000	0.00735			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.46955			0.00	0	270,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.00000		0.00000	100.40630			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.15500	103.39836		8.15500	103.37566			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000	100.00000		0.00000	101.59799			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000	100.00000		0.00000	101.65186			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.17000	104.50370		9.17000	104.47782			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000	101.58159		5.00000	101.56780			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000	101.58159		5.00000	101.56780			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	100.16384		5.00000	100.15017			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	101.58626		5.00000	101.57248			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	101.66576		4.00000	101.65465			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000	101.29218		4.00000	101.28116			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000	43.67606		100.00000	43.56791			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000	43.50403		100.00000	43.39630			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000	43.50403		100.00000	43.39630			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000	108.07303		9.20000	108.04632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.86717			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.46546		100.00000	8.44450			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52663			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.49000		103.70223		8.49000	103.67829			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.77759			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.61523		100.00000	16.57498			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		86.02570		100.00000	85.75854			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.03434		100.00000	13.99958			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.13381		100.00000	15.09592			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.25369		100.00000	1.25129			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.26785		100.00000	9.24491			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.47087		100.00000	10.44405			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.19324		100.00000	10.16800			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.89584		100.00000	29.82181			20,000,000,000,000.00	200,000,000	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		71.28906		100.00000	71.15010			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		79.17570		100.00000	79.00433			3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.96549		6.30000	99.98274			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.91377		6.30000	99.81050			126,000,000,000,000.00	20,000,000,000	10,000,000,000.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.79330		6.30000	99.69028			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.54618		6.40000	99.44203			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.04752		6.50000	98.94280			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.92537		6.50000	98.82092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517	On 21/04/2015	Spot Bond	6.50000	98.80353		6.50000	98.69933			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	98.56074		6.50000	98.45706			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08810			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.59075	102.98868		10.59075	102.28456			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.59075	101.74149		10.59075	101.51066			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22051			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19735			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.34676		6.50000	102.32878			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22359			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.44280			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17179			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58087			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.17466			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.38329			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.55345			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53601			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55592			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.76000			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.66537			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.18928			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.49605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.38890			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	99.97299			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.67473			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62035			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.62819			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.25000	104.00012		8.25000	103.97702			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83648			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.85605			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.86912			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56323			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.59106			0.00	412,000,000	206,000,000.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48119			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.90500	104.34617		8.90500	104.32106			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.13980			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.21500	107.30785		8.21500	107.28398			0.00	0	1,630,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78392			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.65828			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.11187			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24169			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.33500	102.23745		8.33500	102.21478			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	102.73892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.57777			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.37000		96.26909		3.37000	125.90892			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.78431		3.61000	148.17696			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.95527			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.71835			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.58135			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.43982			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.04440			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		97.93873		3.70000	98.78393			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		97.85708		3.70000	105.14494			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.53920			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.88367			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.79000		114.56011		9.79000	114.52987			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.40758			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000		141.25769		3.71000	141.24343			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
IV520U	On 14/05/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
IVA507	On 12/02/2015	Spot Bond	6.30000		100.00000		6.30000	99.89655			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000		99.87932		6.30000	99.77612		63,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
IVA509	On 26/02/2015	Spot Bond	6.30000		99.75894		6.30000	99.65598			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000		99.63313		6.40000	99.52881			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000		99.51144		6.40000	99.40737			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		99.01259		6.50000	98.90795			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.89053		6.50000	98.78615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA517	On 23/04/2015	Spot Bond		6.50000	98.76877		6.50000	98.66465			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	98.52616		6.50000	98.42254			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.97937			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69601			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.55719			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74888			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.83702			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.75762			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.49396			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64120			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64526			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65337			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61685			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49384			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27419			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14339			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90554			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.47156			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.45684			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.81011			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62903			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.32861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24614			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06266			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92146			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.94476			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94476			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.51000	103.50778		8.51000	103.48395			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.37593		100.00000	12.34823			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.53381		100.00000	10.50772			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45799			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.57500	104.25976		8.57500	104.23559			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27929			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.90570			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13286			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.50761			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31557			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.42922			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.13500	102.43614		7.13500	102.41641			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.02727			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.80152			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52848			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.17505			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	100.00000	51.45739		100.00000	100.00000		570,000,000,000,000.00	5,700,000,000	5,700,000,000.00	
IVC053	On 11/02/2018	Spot Bond	100.00000	8.61150		100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.30735			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.26193			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36291			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		40.07556		100.00000	39.97848			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.97299			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		93.10816		100.00000	92.87539			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25138			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.29714			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.43819			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.87715		100.00000	52.74621			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.93820			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.23047			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.82000		149.08919		7.82000	149.05759			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.98355			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00453			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.16151			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45550			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.02274			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.96134			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.52000		102.37008		9.52000	102.34378			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19158			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.32500		98.52682		8.32500	98.50498			0.00	0	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.37500		77.30577		8.37500	100.74051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.19000	99.84516		9.19000	99.82078			0.00	0	3,551,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.43964			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.76354			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65500	102.58215		9.65500	102.55558			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.92086			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.32317			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.81993			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.79699			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.78226			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58521			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.96166			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98865			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.54920			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10120			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74610			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.45323			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.98610			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.00828			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15304			0.00	600,000,000	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57718			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.97286			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.66506			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95474			0.00	0	900,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.99183			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50131			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55506			0.00	0	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00880			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.03509			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.03601			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.21721			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		99.72678		100.00000	99.45505			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		37.27712		100.00000	37.18481			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		90.57072		100.00000	90.34653			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.25656		100.00000	21.20392			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		15.87930		100.00000	15.83999			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.96554		100.00000	15.92600			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.30744		100.00000	15.26911			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.17000		105.94075		8.17000	105.91744			0.00	0	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.19000		105.39913		8.19000	105.37589			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21425			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.63977			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.77901			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.81233			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.46000		104.76902		7.46000	104.74795			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.16000		104.83570		8.16000	104.81254			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.83000		107.03133		8.83000	107.00578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99955			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.03422			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.87000		106.69701		8.87000	106.67102			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.30500		104.18435		7.30500	104.16370			0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.59747			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.38500		102.58438		8.38500	102.56123			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.16417			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.70500		113.65009		8.70500	110.39872			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.66071			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.57784		100.00000	24.51698			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69448			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.08500		102.52810		8.08500	102.50578			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25500		101.62971		7.25500	101.61009			870,600,000,000.00	120,000,000	60,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.07500		105.25770		8.07500	105.23469			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.18488		100.89771	6.16978			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.26728		100.61875	6.25202			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	99.90550			0.00	3,406,440,000	3,406,440,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.89773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.88847			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.73430		100.00000	0.73252			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.73430		100.00000	0.73252			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.24500	102.00351		8.24500	101.98075			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.31984		7.66500	99.29921			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.39000	104.24241		8.39000	104.21874			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.15500	109.56260		8.15500	109.53841			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.62237			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.58000	111.06964		8.58000	111.04386			0.00	0	580,000,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.69985			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.51500	104.97373		8.51500	104.90805			0.00	0	590,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.61517			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.77279			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51031			0.00	0	600,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.53887			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83347			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85953			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.89037			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01944			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.12500	106.28944		7.12500	106.26888			0.00	0	820,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.09912			0.00	60,000,000	20,000,000.00
NBK3A		On 09/09/2019	Spot Bond	7.99000	117.69939		7.99000	117.67393			0.00	0	1,610,000,000.00
NBK4		On 28/10/2024	Spot Bond	9.99500	39.66423		9.99500	39.65388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.05500	103.51940		7.05500	103.49965			1,411,000,000,000.00	200,000,000	1,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59506			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.52777			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.35000	105.75875		7.35000	105.73767			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01389			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.78156			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19554			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79277			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61309			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.57256			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.60416			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47330			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.34128			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.27941			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.00015			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.79830			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.89782			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07925			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02381			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.44180			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.98982			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97333			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.24009			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.12057			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.16500		111.95487		9.16500	113.26137			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.11370			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.20000		110.64854		9.20000	112.20789			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.12057			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00776			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.04739			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.13156			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.14531			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.84500		105.82171		7.84500	105.79922			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.38879			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.35857			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.37000		109.21983		9.37000	110.33362			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.63982			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.67492			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.65079			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66270			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		120.87917		9.44500	120.84836			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.08776			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.53000		10.00000	106.50300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		169.21313		2.21000	169.20291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.56000		95.90996		2.56000	138.48142			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.92000		106.71142		7.92000	106.68853			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16947			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.55000		109.96001		8.55000	110.23622			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.59566			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.59235			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.50927			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.56330			0.00	10,600,000,000	5,300,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.53090			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.75000		109.96778		8.75000	112.40855			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.56336			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.59570			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.57411			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.95000		109.97579		8.95000	110.24467			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.63899			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.61731			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.62811			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.02743			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.89580			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.66050			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.91500		116.44198		7.91500	116.41715			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.60500		123.72901		8.60500	123.70021			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		173.43644		2.10500	173.42645			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.32000		124.94844		9.32000	124.91718			0.00	0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.76870			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62904			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11110			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34752			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.58736			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.81230			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.26345			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	19.12790		100.00000	19.08156			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	57.57887		100.00000	57.43629			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.14500	103.82447		7.14500	103.80444			0.00	0	7,060,500,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.69383			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.07000	103.12714		9.07000	102.62414			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	33.76886		100.00000	33.68430			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.59000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.93380			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35530			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.25031			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.43759			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.05256			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05493			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.38420			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.80500	105.79084		8.80500	106.14410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.29582				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.30389				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.30752				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.31558				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.35021				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.35825				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27070				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.24000	46.21026	7.24000	46.20123				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15500	109.74167	6.15500	109.72329			2,460,684,676,500,000.00	99,786,300,000	30,511,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.14000	96.52027	6.14000	96.50415				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.24000	116.38022	6.24000	116.36046			2,066,749,974,432,000.00	31,209,931,800	78,912,194,300.00	
R159P	On 15/09/2016	Spot Bond	6.07000	90.95399	6.07000	90.93897				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.44000	125.33729	7.42000	125.49264			3,202,661,784,344,000.00	74,551,315,100	24,328,996,200.00	
R187P	On 21/12/2026	Spot Bond	7.16000	43.43369	7.16000	43.42530				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.08000	40.88721	7.08000	40.87939				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	285.89153	1.70000	285.87823			54,548,580,000.00	32,087,400	19,215,218,200.00	
R202	On 07/12/2033	Spot Bond	1.71000	235.71533	1.71000	235.70431			537,322,698,000.00	314,223,800	67,720,873,400.00	
R2023	On 28/02/2023	Spot Bond	7.21000	106.77999	7.18000	106.94378			2,143,601,823,055,000.00	97,309,545,500	33,583,198,400.00	
R203	On 15/09/2017	Spot Bond	6.54500	107.40502	6.52500	107.43405			3,523,184,279,615,000.00	38,301,647,000	84,012,974,200.00	
R2030	On 31/01/2030	Spot Bond	7.78500	102.14166	7.78500	102.12012			1,190,914,047,963,000.00	52,975,471,800	32,933,044,800.00	
R2032	On 31/03/2032	Spot Bond	7.95500	105.77796	7.95500	105.75530			1,251,252,485,602,000.00	57,291,324,400	22,008,708,700.00	
R2037	On 31/01/2037	Spot Bond	8.00500	105.35759	8.00500	105.33475			402,349,392,901,000.00	50,262,260,200	20,240,529,500.00	
R204	On 21/12/2018	Spot Bond	6.76500	105.28051	6.74000	105.34710			4,673,661,049,084,500.00	90,858,987,300	71,046,123,300.00	
R2044	On 31/01/2044	Spot Bond	8.07000	107.85914	8.07000	107.83558			1,179,080,872,899,000.00	46,106,675,700	13,162,785,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		8.05500	111.97466		8.05500	111.95024			1,857,455,911,035,000.00	30,596,637,000	60,073,531,100.00
R207	On 15/01/2020	Spot Bond		6.90000	101.99283		6.87000	102.09842			4,441,833,951,210,000.00	43,744,050,900	52,965,556,800.00
R208	On 31/03/2021	Spot Bond		7.03500	101.09285		7.00500	101.21992			7,318,734,121,545,000.00	40,331,787,000	38,545,400,500.00
R209	On 31/03/2036	Spot Bond		7.97500	84.82059		7.95500	84.97842			3,509,266,003,732,500.00	40,033,354,700	55,062,658,300.00
R210	On 31/03/2028	Spot Bond		1.71000	175.79090		1.71000	175.78267			48,732,264,000.00	28,498,400	17,809,161,400.00
R211	On 31/01/2017	Spot Bond		1.45000	130.26541		1.45000	130.26022			29,510,400,000.00	20,352,000	29,503,422,900.00
R212	On 31/01/2022	Spot Bond		1.72000	135.98464		1.71000	136.06464			3,141,419,008,000.00	1,826,406,400	10,512,521,000.00
R213	On 28/02/2031	Spot Bond		7.86000	95.41971		7.84000	95.57028			2,538,201,033,186,000.00	22,926,340,100	24,287,189,800.00
R214	On 28/02/2041	Spot Bond		8.00500	86.59120		8.00500	86.57242			4,468,028,842,593,000.00	58,154,758,600	63,908,064,200.00
R227C	On 15/03/2015	Spot Bond		6.30000	99.46778		6.30000	99.45071			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.14000	96.52027		6.14000	96.50415			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.06000	93.72432		6.06000	93.70886			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.07000	90.95399		6.07000	90.93897			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.21000	97.85237		6.21000	97.83608			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.08000	95.01140		6.08000	94.99577			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.06000	92.23251		6.06000	92.21739			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.12000	89.42345		6.12000	89.40864			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.50000	86.01904		6.50000	86.00393			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.55000	83.19636		6.55000	83.18163			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.74500	80.04970		6.74500	80.03512			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.72500	77.49588		6.72500	77.48180			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.70500	75.03805		6.70500	75.02445			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.69500	72.63811		6.69500	72.62497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	6.83000	69.79559	6.83000	69.78271					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.81000	67.56724	6.81000	67.55481					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.92500	64.88232	6.92500	64.87018					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.89500	62.83572	6.89500	62.82402					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.86500	60.87135	6.86500	60.86006					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.83500	58.98551	6.83500	58.97462					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.79500	57.22092	6.79500	57.21041					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.75500	55.53062	6.75500	55.52049					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.36000	50.85876	7.36000	50.84866					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.32000	49.24045	7.32000	49.23073					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.28000	47.69208	7.28000	47.68271					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.24000	46.21026	7.24000	46.20123					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.20000	44.79180	7.20000	44.78310					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.16000	43.43369	7.16000	43.42530					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.12000	42.13306	7.12000	42.12496					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.08000	40.88721	7.08000	40.87939					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.66334					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.35633					0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.12302					0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.91254					0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.50373					0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.16653	100.00000	20.11603					0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.06918	100.00000	14.03434					0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.65840	100.00000	24.59734					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		55.51500	100.00000	55.37599				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.10973	100.00000	32.02841				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		15.99441	100.00000	15.94876				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.78205	100.00000	8.75480				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.84445	100.00000	12.80778				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.98281	100.00000	10.95145				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.16922	100.00000	9.14305				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.98775				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.31148				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.36517				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.60816				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.69114				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.91584				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.36404				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.49760				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.50120				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.95071				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.59496				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.12760				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.33593				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.44362				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.55573				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.40096				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.17096			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.46771			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.38256			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.79169			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.33994			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.13084			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34799			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.53731			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.03751			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.18983		12.35000	102.15656			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.54714		100.00000	13.26210			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85924			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09779			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.22699		100.00000	4.21652			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	22.92946		100.00000	22.87268			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	52.76385		100.00000	52.63172			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.86754		100.00000	13.85056			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	32.82572		100.00000	35.17215			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.79748			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.00430			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.30500	111.02871		8.30500	111.00389			0.00	0	860,000,000.00
RW23	On 10/12/2023	Spot Bond	8.43000	108.27875		8.43000	108.25418			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.07000	93.05044		9.07000	110.90244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.35530			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.44000		107.90318		7.44000	107.88140			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.53000		10.00000	106.50300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.54341			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.57500		104.56340		8.57500	104.53928			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.32458			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.52776			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.93977			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.37370			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.36748			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.86995			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.36122			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.86500		102.86102		6.86500	102.84204			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.24000		103.30322		8.24000	103.28031			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.61500		108.88547		7.61500	108.86299			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.68505		7.96000	108.66161			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40500		109.00782		7.40500	108.98592			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.92500		104.15367		7.92500	104.13131			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55000		108.92331		7.55000	108.90101			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.60000		108.89420		7.60000	108.87176			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.18804			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81409			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.57500		106.58192		7.57500	106.56004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84022			0.00	1,400,000,000	700,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06827			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.92974			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.47500	109.65655		8.47500	109.63155			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.32000	107.46507		9.32000	107.43803			0.00	0	190,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.89338			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.71920			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.83604			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.94341			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.32000	103.88457		8.32000	103.86118			0.00	0	990,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.06877		100.00000	19.02680			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.72000	108.46779		8.72000	108.44264			0.00	0	3,100,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52092			0.00	0	200,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.23000	103.10795		8.23000	103.08510			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.33000	93.98424		9.33000	93.96057			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65093			0.00	0	10,000,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.07000	106.88481		9.07000	106.85876			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07001			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.09937			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.22000	109.58151		9.22000	109.55422			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.26183			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.26884			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.27000	99.12180		8.27000	99.09961			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.34000	98.74569		9.34000	98.72079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	9.89000	98.97658		9.89000	98.95020			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.70500	101.53975		8.70500	101.51586			0.00	0	240,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.24000	106.59328		7.24000	106.57233			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	126.32127		2.31000	273.57757			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.85888		2.09500	128.66017			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.69915		100.00000	19.64926			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	100.59105			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.27503		100.00000	24.21492			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000	113.34247		2.72000	127.13348			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.34676		6.50000	102.32878			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.52962			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95459			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35928			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.55500	101.47619		8.55500	101.45283			0.00	0	330,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.14209			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.86733			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.06483			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.77308		100.00000	25.71064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.53000		10.00000	106.50300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29049			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		96.84211		100.00000	96.50350			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25995			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.63574		100.00000	36.54502			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.70937		100.00000	32.62838			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.00393		100.00000	32.92221			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.86500		107.25756		8.86500	107.18048			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.52219			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89154			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.49000		102.93600		7.49000	102.91543			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.34000		102.09320		8.34000	100.98389			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.92500		104.15367		7.92500	104.13131			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.68943			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.80879			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.15686			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.64297			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.68768			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02218			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.62500		103.76865		7.62500	103.74733			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50539			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79313			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.55326			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.55500		100.58107		8.55500	100.55793			0.00	0	710,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60199			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00883			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35209			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.61300	93.75977		8.61300	93.73805			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.10500	96.04556		8.10500	96.02459			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.13000	97.03903		8.13000	97.01767			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20925			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.70500	104.66335		7.70500	104.64149			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	109.98290		2.45000	110.39491			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.69000	102.16665		7.69000	102.14548			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.74063		8.22500	101.71813			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.18000	110.92185		9.18000	110.89450			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40737			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.19000	84.99106		9.19000	84.96998			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.45715			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.55504			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.52993			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.99101			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.59090			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.12405			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.56099			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96552			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77626			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.55116			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.53355			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.41322			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87934			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.61699			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87786			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.65217			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.65588			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.54574			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.67193			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500	108.18537		6.61500	108.16602			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.03000	110.16910		8.03000	110.14527			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.39738		100.00000	44.73645			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44724			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17104			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41506			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.83998			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96492			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.01347			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.82892			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.17178			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24400			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.49000	101.99739		7.49000	101.97668			0.00	0	23,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46712			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.47938			0.00	0	90,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.53184		7.83000	100.51051			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46038			0.00	0	4,869,800.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47570			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50222			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46038			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.47570			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.28114		7.16000	100.46748			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.50569			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50325			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.56185			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55393			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.79185			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76478			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.45977			0.00	4,000,000,000	2,000,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.47938			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.59186		8.73000	100.52065			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.17647			0.00	0	620,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.47570			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.21000	100.45797		8.21000	100.46014			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.46529			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48706			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50692			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50019			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50944			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56064			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55820			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.54919			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74973			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75213			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75653			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.65415			0.00	0	210,000,000.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.71004			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.47000		103.82384		8.47000	106.79995			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.55379			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.62630			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.38000		104.41025		8.38000	104.26086			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		1.44223		100.00000	1.42049			0.00	0	10,000,000,000.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		1.44223		100.00000	1.42049			0.00	0	900,000,000.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		11.83146		100.00000	11.55118			0.00	0	47,100,000,000.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.85530			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.71951			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		1.44223		100.00000	1.42049			0.00	0	3,200,000,000.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.03401			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.88513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C3	On 21/08/2019	Spot Bond	100.00000	1.44223	1.44223	100.00000	1.42049				0.00	0	2,900,000,000.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.75903				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	102.55711				0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000	1.44223	1.44223	100.00000	1.42049				0.00	0	1,100,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48769				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.14232	6.14232	101.06155	6.12697				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	100.75331				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.47836				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48458				0.00	0	300,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.47836				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.48458				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.48769				0.00	0	250,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47463				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48458				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.51877				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.51877				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.51877				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.56844				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.58085			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56534			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81271			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.82811			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82195			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.28500		104.36688		7.28500	104.34637			0.00	0	680,000,000.00
TL20	On 22/02/2020	Spot Bond	8.82000		88.77395		8.82000	88.72312			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.53000		10.00000	106.50300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.45500		106.67042		7.45500	106.64885			0.00	0	27,020,000,000.00
TN20	On 17/09/2020	Spot Bond	8.68500		112.18246		8.68500	112.15613			0.00	0	20,330,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.99110		100.00000	0.98864			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.88500		114.35662		8.88500	114.32916			0.00	0	11,800,000,000.00
TN25	On 19/08/2025	Spot Bond	9.10000		102.49527		9.10000	102.47049		107,380,000,000,000.00	11,800,000,000	17,660,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.18000		100.10873		9.18000	100.08392			0.00	0	8,700,000,000.00
TN30	On 09/10/2030	Spot Bond	9.48500		111.80117		9.48500	111.77271		47,425,000,000,000.00	5,000,000,000	4,000,000,000.00	
TN40	On 09/10/2040	Spot Bond	9.91500		111.41149		9.91500	111.38188		209,206,500,000,000.00	21,100,000,000	11,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24667			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.63711			0.00	0	10,700,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.90418			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.90170			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.90136			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.88876			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86294			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	99.90155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78098			0.00	220,000,000	110,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.53000		10.00000	106.50300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75385			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76888			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58087			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.61789			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.35630		10.00000	100.32656			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.34741		9.75000	100.31842			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.34899		100.00000	10.31945			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.15611			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.22664			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.26581			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.27364			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.49261			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.97553			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.74725		100.00000	11.71783			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.56588			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.58986			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.34027			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.08872			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.83999			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.09978			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	97.83818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.24439			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.03779			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.75157			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.45108			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.17745			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.68747			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.55839			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.11761			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.66517			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.30164			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.67158			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.70929			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.46699			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.97626		100.00000	14.93998			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37472			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35710			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33947			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53219			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50055			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41116			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16767			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	100.00000		80.73222		100.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.50605			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.56192			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.37487			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50438			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.40500		115.52005		8.40500	115.49377			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		8.42718		100.00000	8.41013			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.23223		100.00000	8.21557			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82959			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.31329			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.03744			0.00	60,000,000	30,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03861			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.03873			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90682			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93076			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.91114		100.00000	7.89513			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.71619		100.00000	7.70058			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.63000		109.70497		6.63000	109.68520			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.77924		1.94000	234.76675			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.47500	102.58910		6.47500	102.57124			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.02500	105.98222		7.02500	105.96201			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.29500	108.05496		7.29500	108.03358			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.49500	108.34375		7.49500	108.32174			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.54500	109.05069		7.54500	109.02839			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.10500	97.74388		6.10500	97.72791			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03500	96.03001		6.03500	96.01433			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10500	97.72791		6.10500	97.71193			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.68500	73.76671		6.68500	73.75331			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	62.20354		100.00000	62.08552			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.92511		100.00000	32.86265			0.00	0	0.00
Total for j-Bonds :										66,079,457,369,719,000.00	2,636,894,800	60 837 764 300.00
Grand Total:										66,079,459,782,702,800.00	2,637,073,338	60 841 915 466.00