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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2015

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 12/03/2015	Any day expiry		12.25890	12.25890		12.32200	12.32200		17.31	8,305,758.00	680	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future		12.25780	12.25780		12.32580	12.32580		17.46	5,645,133,665.20	460,534	310,815.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.42	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.66	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.81	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.09	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.31	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.00010	0.00000	0.00010	0.00000	0.000	25.37	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.00050	0.00000	0.00040	0.00000	0.001	25.94	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,257.80350	1.25780	1,325.80280	1.32580	1,257.804	26.50	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.00350	0.00000	0.00280	0.00000	0.004	26.50	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	1,007.84100	1.00784	1,075.84310	1.07584	1,007.841	24.94	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.06120	0.00006	0.06270	0.00006	0.061	24.48	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	0.09140	0.00009	0.09140	0.00009	0.091	24.02	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	857.93670	0.85794	925.93320	0.92593	857.937	23.56	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	837.96050	0.83796	905.95490	0.90595	837.961	23.38	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	0.16050	0.00016	0.15490	0.00015	0.161	23.38	0.00	0	500.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	0.22150	0.00022	0.20950	0.00021	0.221	23.01	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	718.22180	0.71822	786.18310	0.78618	718.222	22.27	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	708.25710	0.70826	776.21310	0.77621	708.257	22.18	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	0.45710	0.00046	0.41310	0.00041	0.457	22.18	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	658.48280	0.65848	726.40200	0.72640	658.483	21.72	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	1.89400	0.00189	1.47900	0.00148	1.894	20.82	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	510.25430	0.51025	577.64860	0.57765	510.254	20.63	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	500.47330	0.50047	567.80870	0.56781	500.473	20.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	451.86900	0.45187	518.82300	0.51882	451.869	20.25	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	366.18780	0.36619	431.93400	0.43193	366.188	19.68	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	9.06460	0.00906	6.62000	0.00662	9.065	19.62	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	320.09120	0.32009	384.73470	0.38473	320.091	19.36	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	17.73690	0.01774	12.84430	0.01284	17.737	19.05	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	275.53690	0.27554	338.64430	0.33864	275.537	19.05	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	232.98260	0.23298	294.00980	0.29401	232.983	18.73	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.06	Call	224.75680	0.22476	285.29230	0.28529	224.757	18.67	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	23.07820	0.02308	37.55600	0.03756	23.078	19.59	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	14.12300	0.01412	24.24760	0.02425	14.123	20.28	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	11.71030	0.01171	20.53090	0.02053	11.710	20.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.08270	0.00308	6.34320	0.00634	3.083	22.32	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.96110	0.00096	1.80240	0.00180	0.961	25.13	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.01860	0.00002	0.01580	0.00002	0.019	38.72	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.25580	12.25580	12.32780	12.32780		18.31	0.00	0	1,280.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	578.13070	0.57813	649.35050	0.64935	578.131	20.41	0.00	0	7,000.00
\$ / R	On 23/03/2015	Any day expiry			12.26660	12.26660	12.33970	12.33970		17.57	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	249.95960	0.24996	298.38220	0.29838	249.960	17.18	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	230.53960	0.23054	276.42110	0.27642	230.540	17.25	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	66.93370	0.06693	79.18890	0.07919	66.934	19.40	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry			12.27460	12.27460	12.34780	12.34780		17.25	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.27610	0.00028	0.22960	0.00023	0.276	21.78	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.79250	0.00079	0.66190	0.00066	0.793	20.40	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	1.19040	0.00119	1.03070	0.00103	1.190	19.59	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	671.65660	0.67166	743.62280	0.74362	671.657	16.11	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	487.92690	0.48793	552.84490	0.55284	487.927	16.20	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.13990	0.00014	0.09590	0.00010	0.140	29.22	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.28050	12.28050	12.35380	12.35380		16.89	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			12.28450	12.28450	12.35780	12.35780		16.82	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	2.39830	0.00240	1.98130	0.00198	2.398	17.94	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	213.80360	0.21380	252.68770	0.25269	213.804	16.66	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.28650	12.28650	12.35980	12.35980		16.80	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	509.30940	0.50931	573.32320	0.57332	509.309	15.47	0.00	0	2,500.00
\$ / R	On 09/04/2015	Any day expiry			12.30040	12.30040	12.37390	12.37390		16.28	0.00	0	0.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	265.22240	0.26522	308.03710	0.30804	265.222	16.03	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.33810	12.33810	12.41190	12.41190		16.10	283,118.50	23	2,752.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	2.19650	0.00220	2.18390	0.00218	2.197	15.91	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	6.01730	0.00602	5.24370	0.00524	6.017	14.51	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	466.31240	0.46631	519.50940	0.51951	466.312	15.13	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	9.80440	0.00980	11.02750	0.01103	9.804	27.76	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 13/05/2015	Any day expiry		12.36790	12.36790	12.44200	12.44200		15.97	0.00	0	6,000.00
\$ / R		On 15/05/2015	Any day expiry		12.37190	12.37190	12.44610	12.44610		15.99	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		12.39590	12.39590	12.47050	12.47050		16.01	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	6.99900	0.00700		6.78650	0.00679	6.999	15.18	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	9.57810	0.00958		9.19870	0.00920	9.578	14.72	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	15.32910	0.01533		14.51270	0.01451	15.329	14.02	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	630.39400	0.63039		685.72950	0.68573	630.394	14.65	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	447.72370	0.44772		491.13970	0.49114	447.724	15.49	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	26.76990	0.02677		29.75610	0.02976	26.770	27.52	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		12.41000	12.41000	12.48470	12.48470		15.97	0.00	0	0.00
\$ / R	11.93	Call	Any day expiry	632.57780	0.63258		685.78530	0.68579	632.578	14.69	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.42210	12.42210	12.49690	12.49690		15.92	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.42820	12.42820	12.50300	12.50300		16.08	5,409,349,193.60	435,248	1,054,079.00
\$ / R	10.73	Put	Foreign Exchange Future	9.27830	0.00928		8.97440	0.00897	9.278	15.25	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	9.67090	0.00967		9.34320	0.00934	9.671	15.19	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	10.72490	0.01072		10.33190	0.01033	10.725	15.04	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	15.54140	0.01554		14.81990	0.01482	15.541	14.51	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	16.19220	0.01619		15.42360	0.01542	16.192	14.45	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	38.60110	0.03860		34.06970	0.03407	38.601	13.99	0.00	0	45,000.00
\$ / R	11.48	Call	Foreign Exchange Future	1,003.75350	1.00375	1,071.80780	1.07181		1,003.754	14.09	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	986.79520	0.98680	1,054.45790	1.05446		986.795	14.11	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	58.59520	0.05860		51.45790	0.05146	58.595	14.11	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	903.91760	0.90392	969.40540	0.96941		903.918	14.19	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	863.74390	0.86374	928.01040	0.92801		863.744	14.23	0.00	0	800.00
\$ / R	12.00	Put	Foreign Exchange Future	187.79110	0.18779	164.33430	0.16433		187.791	14.82	938,955.50	5,000	39,600.00
\$ / R	12.02	Put	Foreign Exchange Future	195.75800	0.19576	171.58280	0.17158		195.758	14.87	0.00	0	7,000.00
\$ / R	12.20	Put	Foreign Exchange Future	275.96820	0.27597	245.25610	0.24526		275.968	15.38	0.00	0	4,000.00
\$ / R	12.30	Call	Foreign Exchange Future	455.15820	0.45516	495.63550	0.49564		455.158	15.66	0.00	0	1,600.00
\$ / R	12.30	Put	Foreign Exchange Future	326.95820	0.32696	292.63550	0.29264		326.958	15.66	0.00	0	3,000.00
\$ / R	12.50	Call	Foreign Exchange Future	370.57200	0.37057	403.50010	0.40350		370.572	16.25	0.00	0	30,000.00
\$ / R	12.50	Put	Foreign Exchange Future	442.37200	0.44237	400.50010	0.40050		442.372	16.25	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	348.84440	0.34884	380.02170	0.38002		348.844	16.44	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	325.15800	0.32516	354.37610	0.35438		325.158	16.68	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	225.59780	0.22560	246.07490	0.24607		225.598	17.90	0.00	0	47,000.00
\$ / R	13.00	Put	Foreign Exchange Future	797.39780	0.79740	743.07490	0.74307		797.398	17.90	0.00	0	300.00
\$ / R	13.22	Call	Foreign Exchange Future	183.26110	0.18326	199.56720	0.19957		183.261	18.64	0.00	0	22,850.00
\$ / R	13.46	Call	Foreign Exchange Future	147.50130	0.14750	160.47040	0.16047		147.501	19.46	0.00	0	22,320.00
\$ / R	13.50	Call	Foreign Exchange Future	142.40300	0.14240	154.89190	0.15489		142.403	19.60	0.00	0	45,000.00
\$ / R		On 26/06/2015	Any day expiry		12.45750	12.45750	12.53320	12.53320		16.04	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	14.13920	0.01414		13.59520	0.01360	14.139	14.92	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	27.71320	0.02771		26.58140	0.02658	27.713	13.98	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	429.07140	0.42907	464.93360	0.46493		429.071	16.07	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	51.13050	0.05113	53.89160	0.05389		51.131	28.35	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.46610	12.46610	12.54190	12.54190		16.00	0.00	0	8,000.00
\$ / R		On 29/07/2015	Any day expiry		12.52820	12.52820	12.60530	12.60530		16.23	0.00	0	750.00
\$ / R	10.80	Put	Any day expiry	21.00950	0.02101		19.42100	0.01942	21.009	14.50	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	41.62860	0.04163		37.95020	0.03795	41.629	13.98	0.00	0	250.00
\$ / R	12.71	Call	Any day expiry	433.07800	0.43308	463.13200	0.46313		433.078	16.71	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	83.81650	0.08382	88.62380	0.08862	83.816	28.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.59030	12.59030	12.66860	12.66860		16.26	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	29.38990	0.02939	27.20350	0.02720	29.390	14.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	53.40060	0.05340	48.76470	0.04876	53.401	13.99	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	428.11280	0.42811	454.48240	0.45448	428.113	17.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	108.79760	0.10880	116.14580	0.11615	108.798	28.95	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.62030	12.62030	12.69920	12.69920		16.18	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.62890	12.62890	12.70800	12.70800		16.29	166,827,769.00	13,210	85,138.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	22.81450	0.02281	21.06470	0.02106	22.814	14.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,053.33200	2.05333	2,130.53100	2.13053	2,053.332	14.76	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	45.75770	0.04576	41.80230	0.04180	45.758	14.21	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,676.13850	1.67614	1,751.13990	1.75114	1,676.139	14.18	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	47.23850	0.04724	43.13990	0.04314	47.239	14.18	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	64.54890	0.06455	58.75590	0.05876	64.549	13.89	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	74.00510	0.07401	67.28600	0.06729	74.005	13.75	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	106.59580	0.10660	94.11090	0.09411	106.596	13.71	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	115.15090	0.11515	101.74590	0.10175	115.151	13.76	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,157.75520	1.15776	1,222.00940	1.22201	1,157.755	13.83	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	877.61530	0.87762	930.64600	0.93065	877.615	14.32	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	633.13980	0.63314	670.00100	0.67000	633.140	15.84	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	445.81220	0.44581	471.82030	0.47182	445.812	17.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	364.93010	0.36493	386.06460	0.38606	364.930	18.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	262.98800	0.26299	278.42720	0.27843	262.988	20.07	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	224.97440	0.22497	238.14660	0.23815	224.974	20.83	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	196.14470	0.19614	207.59660	0.20760	196.145	21.53	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.65880	12.65880	12.73850	12.73850		16.27	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	36.85080	0.03685	34.15390	0.03415	36.851	14.36	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	63.49160	0.06349	58.80080	0.05880	63.492	13.87	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	91.64390	0.09164	84.86400	0.08486	91.644	13.53	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	426.06630	0.42607	449.43950	0.44944	426.066	18.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	290.22760	0.29023	306.16820	0.30617	290.228	19.98	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	125.72070	0.12572	139.70850	0.13971	125.721	28.39	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.72290	12.72290	12.80390	12.80390		16.38	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	42.62940	0.04263	39.20920	0.03921	42.629	14.17	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	71.79090	0.07179	65.78900	0.06579	71.791	13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	429.23110	0.42923	450.22040	0.45022	429.231	18.70	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	151.42400	0.15142	165.71600	0.16572	151.424	28.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.78260	12.78260	12.86500	12.86500		16.58	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	46.92770	0.04693	43.60670	0.04361	46.928	13.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	78.06000	0.07806	72.00950	0.07201	78.060	13.64	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	431.22940	0.43123	449.89930	0.44990	431.229	19.33	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	156.99050	0.15699	164.13990	0.16414	156.990	28.24	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.81040	12.81040	12.89330	12.89330		16.55	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.81680	12.81680	12.89990	12.89990		16.54	15,546,778.40	1,213	50,215.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,928.03400	1.92803	2,007.37570	2.00738	1,928.034	13.75	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	61.23400	0.06123	57.47570	0.05748	61.234	13.75	3,796.51	62	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,882.52680	1.88253	1,961.57680	1.96158	1,882.527	13.70	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,703.39960	1.70340	1,781.08620	1.78109	1,703.400	13.51	0.00	0	40,051.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,529.55100		1.52955	1,605.54030	1.60554	1,529.551	13.32	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	156.06980		0.15607	138.39700	0.13840	156.070	13.43	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	196.82990		0.19683	175.93610	0.17594	196.830	13.70	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	212.81580		0.21282	190.74020	0.19074	212.816	13.79	0.00	0	1,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	284.36380		0.28436	257.43390	0.25743	284.364	14.18	9,182,391.47	32,291	43,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	672.78300		0.67278	703.73010	0.70373	672.783	17.07	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	642.16610		0.64217	671.31880	0.67132	642.166	17.33	1,079,481.21	1,681	11,629.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	613.44910		0.61345	640.89860	0.64090	613.449	17.59	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	551.58990		0.55159	575.31110	0.57531	551.590	18.23	0.00	0	40,051.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	378.00590		0.37801	392.74750	0.39275	378.006	20.51	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	318.76220		0.31876	0.00000	0.00000	318.762	21.60	5,755,889.05	18,057	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	301.99600		0.30200	312.21160	0.31221	301.996	21.97	0.00	0	43,600.00	
\$ / R	On 21/12/2015	Any day expiry			12.83830		12.83830	12.92210	12.92210		16.63	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	50.33260		0.05033	46.69660	0.04670	50.333	13.81	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	82.95110		0.08295	76.18630	0.07619	82.951	13.52	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	430.89790		0.43090	446.86060	0.44686	430.898	19.95	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	158.09090		0.15809	161.62730	0.16163	158.091	28.10	0.00	0	300.00	
\$ / R	On 12/02/2016	Any day expiry			12.95390		12.95390	13.04070	13.04070		16.72	0.00	0	0.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	159.60090		0.15960	143.53700	0.14354	159.601	13.04	0.00	0	1,000.00	
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	362.74210		0.36274	372.53850	0.37254	362.742	22.42	0.00	0	1,000.00	
\$ / R	On 11/03/2016	Any day expiry			13.01500		13.01500	13.10330	13.10330		16.74	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future			13.02150		13.02150	13.11000	13.11000		16.73	32,553,750.00	2,500	2,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	215.85200		0.21585	183.19310	0.18319	215.852	13.15	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	389.74030		0.38974	391.52510	0.39153	389.740	23.25	0.00	0	1,000.00	
\$ / R	On 09/06/2016	Any day expiry			13.19900		13.19900	13.28870	13.28870		17.24	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			13.20720		13.20720	13.29690	13.29690		17.23	0.00	0	0.00	
\$ / R	On 15/09/2016	Any day expiry			13.39860		13.39860	13.49000	13.49000		17.58	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			13.40680		13.40680	13.49820	13.49820		17.57	0.00	0	0.00	
\$ / R	On 14/12/2016	Any day expiry			13.58190		13.58190	13.67490	13.67490		17.82	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			13.59210		13.59210	13.68510	13.68510		17.82	0.00	0	0.00	
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.25780		12.25780	12.32580	12.32580		17.46	625,147.80	51	1,626.00	
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	97,785.21520		0.97785	104,585.39920	1.04585	97,785.215	24.66	0.00	0	420.00	
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.42820		12.42820	12.50300	12.50300		16.08	472,271.60	38	926.00	
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.62890		12.62890	12.70800	12.70800		16.29	126,289.00	10	115.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.81680		12.81680	12.89990	12.89990		16.54	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.02150		13.02150	13.11000	13.11000		16.73	0.00	0	0.00	
£ / R	On 16/03/2015	Foreign Exchange Future			18.31670		18.31670	18.43720	18.43720		14.40	38,721,503.80	2,114	19,598.00	
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.06480		0.00006	0.04560	0.00005	0.065	26.50	0.00	0	25,000.00	
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	0.23050		0.00023	0.12370	0.00012	0.231	24.43	0.00	0	5,592.00	
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	2.46210		0.00246	0.93940	0.00094	2.462	20.68	0.00	0	3,500.00	
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	70.80660		0.07081	110.59280	0.11059	70.807	15.50	0.00	0	7,500.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	6.97140		0.00697	8.99100	0.00899	6.971	20.37	0.00	0	570.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	2.63260		0.00263	3.22830	0.00323	2.633	22.32	0.00	0	5,000.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.42380		0.00042	0.67610	0.00068	0.424	24.18	0.00	0	21,000.00	
£ / R	On 12/06/2015	Foreign Exchange Future			18.56060		18.56060	18.69160	18.69160		14.80	426,893.80	23	24,031.00	
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	59.51180		0.05951	47.43150	0.04743	59.512	13.77	0.00	0	14,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	176.61450	0.17661	207.52540	0.20753	176.615	17.15	0.00	0	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.85190	18.85190	18.98960	18.98960		15.02	6,673,572.60	354	1,236.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.13120	19.13120	19.27570	19.27570		15.46	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.44030	19.44030	19.59410	19.59410		15.72	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10118	0.10118	0.10157	0.10157		17.06	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10270	0.10270	0.10315	0.10315		17.19	41,080.00	400	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10452	0.10452	0.10502	0.10502		15.94	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10630	0.10630	0.10683	0.10683		15.85	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.03700	13.03700	13.03510	13.03510		15.90	782,220,000.00	60,000	38,361.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	1.35860	0.00136	2.17250	0.00217	1.359	20.12	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	215.32310	0.21532	217.45430	0.21745	215.323	17.31	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	71.10710	0.07111	75.84530	0.07585	71.107	16.26	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	373.16220	0.37316	375.48040	0.37548	373.162	19.05	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	764.01230	0.76401	765.85450	0.76585	764.012	23.08	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	963.46380	0.96346	965.32240	0.96532	963.464	25.75	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	983.43220	0.98343	985.29220	0.98529	983.432	26.02	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,213.20880	1.21321	1,215.08200	1.21508	1,213.209	29.09	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.02670	0.00003	0.01970	0.00002	0.027	37.77	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.02400	0.00002	0.01750	0.00002	0.024	38.33	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.01620	0.00002	0.01140	0.00001	0.016	40.59	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.01530	0.00002	0.01070	0.00001	0.015	40.93	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.01450	0.00001	0.01010	0.00001	0.015	41.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.01430	0.00001	0.00990	0.00001	0.014	41.38	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.01330	0.00001	0.00910	0.00001	0.013	41.83	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.20590	13.20590	13.21160	13.21160		14.58	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	97.34870	0.09735	100.31360	0.10031	97.349	18.34	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.23130	13.23130	13.23730	13.23730		14.73	801,763,854.80	60,596	140,872.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	53.69910	0.05370	54.96180	0.05496	53.699	13.40	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	133.48230	0.13348	132.86800	0.13287	133.482	13.51	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	494.44490	0.49444	491.23530	0.49124	494.445	15.17	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	219.24180	0.21924	222.21830	0.22222	219.242	16.28	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	145.00510	0.14501	148.18300	0.14818	145.005	17.57	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	54.23390	0.05423	57.37340	0.05737	54.234	21.02	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.46620	13.46620	13.47810	13.47810		14.80	0.00	0	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	270.29930	0.27030	267.91320	0.26791	270.299	13.42	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	240.37010	0.24037	246.82200	0.24682	240.370	18.57	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.69620	13.69620	13.71320	13.71320		15.16	917,645.40	67	2,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	19.49210	0.01949	0.00000	0.00000	19.492	14.08	1,208.51	62	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	342.83840	0.34284	340.24410	0.34024	342.838	13.26	102,851.52	300	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	853.35860	0.85336	843.38010	0.84338	853.359	15.68	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	246.75930	0.24676	249.59340	0.24959	246.759	21.94	37,013.90	150	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.95680	13.95680	13.98050	13.98050		15.45	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.49030	14.49030	14.51630	14.51630		16.01	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12		On 07/05/2015	Index Future		555.22600	555.22600	553.86500	553.86500			0.00	0	0.00
AL37		On 07/05/2015	Index Future		456.66100	456.66100	456.40400	456.40400			0.00	0	122.00
AL37		On 06/08/2015	Index Future		463.99100	463.99100	463.74200	463.74200			0.00	0	0.00
AL7T		On 07/05/2015	Index Future		542.55900	542.55900	541.76700	541.76700			0.00	0	3.00
AL7T		On 06/08/2015	Index Future		551.26800	551.26800	550.47700	550.47700			0.00	0	0.00
ALBI		On 07/05/2015	Index Future		496.55500	496.55500	495.81500	495.81500			0.00	0	577.00
ALBI		On 06/08/2015	Index Future		504.52600	504.52600	503.78600	503.78600			0.00	0	10.00
ALBI		On 05/11/2015	Index Future		512.99300	512.99300	512.24800	512.24800			0.00	0	0.00
AU\$ / R		On 16/03/2015	Foreign Exchange Future		9.44380	9.44380	9.33470	9.33470		17.47	9,538,238.00	1,010	8,147.00
AU\$ / R	9.00	Put	Foreign Exchange Future		2.43960	0.00244	8.40970	0.00841	2.440	23.97	0.00	0	5,000.00
AU\$ / R	9.40	Put	Foreign Exchange Future		51.80620	0.05181	117.43550	0.11744	51.806	18.19	0.00	0	201.00
AU\$ / R	9.70	Call	Foreign Exchange Future		12.07720	0.01208	7.58010	0.00758	12.077	21.36	0.00	0	201.00
AU\$ / R	10.20	Call	Foreign Exchange Future		0.51080	0.00051	0.61350	0.00061	0.511	28.87	0.00	0	201.00
AU\$ / R		On 12/06/2015	Foreign Exchange Future		9.52630	9.52630	9.41780	9.41780		16.99	209,578.60	22	11,338.00
AU\$ / R	8.40	Put	Foreign Exchange Future		26.79130	0.02679	30.68470	0.03068	26.791	17.50	0.00	0	201.00
AU\$ / R	8.65	Put	Foreign Exchange Future		46.41940	0.04642	60.02400	0.06002	46.419	16.62	0.00	0	201.00
AU\$ / R	9.00	Put	Foreign Exchange Future		112.75580	0.11276	140.73880	0.14074	112.756	16.54	0.00	0	201.00
AU\$ / R	9.15	Call	Foreign Exchange Future		534.48820	0.53449	461.95590	0.46196	534.488	16.62	0.00	0	201.00
AU\$ / R	9.50	Call	Foreign Exchange Future		336.11550	0.33612	283.61600	0.28362	336.116	16.95	0.00	0	201.00
AU\$ / R	9.65	Call	Foreign Exchange Future		272.31120	0.27231	228.19890	0.22820	272.311	17.21	0.00	0	201.00
AU\$ / R		On 14/09/2015	Foreign Exchange Future		9.63250	9.63250	9.52570	9.52570		15.19	0.00	0	817.00
AU\$ / R		On 11/12/2015	Foreign Exchange Future		9.73640	9.73640	9.63180	9.63180		14.90	0.00	0	0.00
AU\$ / R		On 14/03/2016	Foreign Exchange Future		9.85420	9.85420	9.75380	9.75380		14.74	0.00	0	0.00
CAD/ R		On 16/03/2015	Foreign Exchange Future		9.67350	9.67350	9.65920	9.65920		14.92	0.00	0	140.00
CAD/ R		On 12/06/2015	Foreign Exchange Future		9.79600	9.79600	9.78570	9.78570		15.06	0.00	0	1,631.00
CAD/ R		On 14/09/2015	Foreign Exchange Future		9.94420	9.94420	9.93590	9.93590		14.45	0.00	0	0.00
CHF / R		On 16/03/2015	Foreign Exchange Future		12.24540	12.24540	12.23270	12.23270		16.32	0.00	0	3,141.00
CHF / R		On 12/06/2015	Foreign Exchange Future		12.45620	12.45620	12.45120	12.45120		15.34	0.00	0	6,542.00
CHF / R		On 14/09/2015	Foreign Exchange Future		12.71100	12.71100	12.71080	12.71080		15.86	0.00	0	0.00
CNH / R		On 16/03/2015	Foreign Exchange Future		1.95400	1.95400	1.96250	1.96250		15.40	0.00	0	0.00
CNH / R		On 12/06/2015	Foreign Exchange Future		1.96030	1.96030	1.96960	1.96960		14.97	0.00	0	0.00
CNH / R		On 14/09/2015	Foreign Exchange Future		1.97350	1.97350	1.98330	1.98330		15.00	0.00	0	0.00
DKK / R		On 16/03/2015	Foreign Exchange Future		1.75180	1.75180	1.75020	1.75020		16.98	0.00	0	0.00
DKK / R		On 12/06/2015	Foreign Exchange Future		1.78230	1.78230	1.78120	1.78120		16.74	0.00	0	138.00
DKK / R		On 14/09/2015	Foreign Exchange Future		1.81800	1.81800	1.81760	1.81760		15.63	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 07/05/2015	Bond Future		122.23853	122.23853	122.39591	122.39591			0.00	0	0.00
EL28		On 06/08/2015	Bond Future		124.23230	124.23230	124.39516	124.39516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/05/2015	Bond Future	9.34025	85.15382		9.36153	84.99159				0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.41748	86.53543		9.43916	86.37256				0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.48857	84.18506		9.51075	84.02068				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	492.62900	492.62900		491.91500	491.91500				0.00	0	462.00
GOVI	On 06/08/2015	GOVI	500.53700	500.53700		499.82300	499.82300				0.00	0	29.00
GOVI	On 05/11/2015	GOVI	508.93700	508.93700		508.21900	508.21900				0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.96123	118.96123		118.87615	118.87615				0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.73566	119.73566		119.65201	119.65201				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 07/05/2015	Bond Future	127.50913	127.50913		127.53178	127.53178				0.00	0	2,447.00
I2038	On 06/08/2015	Bond Future	128.27730	128.27730		128.30319	128.30319				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 07/05/2015	Bond Future	126.34979	126.34979		126.09017	126.09017				0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.41018	128.41018		128.14949	128.14949				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 07/05/2015	Bond Future	134.97721	134.97721		135.00056	135.00056				0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.71906	135.71906		135.74617	135.74617				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	225.68400	225.68400		225.68500	225.68500				11,284,200.00	5	1,086.00
IGOV	On 06/08/2015	Index Future	229.32500	229.32500		229.33200	229.33200				0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.19100	233.19100		233.20100	233.20100				0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.97100	610.97100		610.97700	610.97700				0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/08/2015			Index Future	620.94300	620.94300		620.95200	620.95200			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.18000	93.82000		6.19000	93.81000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015			Jibar Tradeable Future	6.23000	93.77000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015			Jibar Tradeable Future	6.31000	93.69000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.35000	93.65000		6.40000	93.60000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015			Jibar Tradeable Future	6.45000	93.55000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015			Jibar Tradeable Future	6.46000	93.54000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.48000	93.52000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.72000	93.28000		6.82000	93.18000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	6.87000	93.13000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.04000	92.96000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.19000	92.81000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.31000	92.69000		7.40000	92.60000			0.00	0	0.00
KES / R	On 16/03/2015			Foreign Exchange Future	0.13360	0.13360		0.13430	0.13430			0.00	0	8.00
KES / R	On 12/06/2015			Foreign Exchange Future	0.13320	0.13320		0.13460	0.13460			0.00	0	0.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.13270	0.13270		0.13340	0.13340			0.00	0	0.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.13210	0.13210		0.13610	0.13610			0.00	0	1,870.00
NGN / R	On 16/03/2015			Foreign Exchange Future	0.06130	0.06130		0.06180	0.06180		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015			Foreign Exchange Future	0.05550	0.05550		0.05590	0.05590			0.00	0	25,000.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.05270	0.05270		0.05300	0.05300			0.00	0	0.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05120	0.05120		0.05170	0.05170			0.00	0	92,501.00
QUANTO € / \$	On 16/03/2015			Foreign Exchange Future	1.06360	1.06360		1.05750	1.05750			0.00	0	317.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.06460	1.06460		1.05870	1.05870			0.00	0	301.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.06630	1.06630		1.06060	1.06060			0.00	0	0.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.06860	1.06860		1.06300	1.06300			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 07/05/2015			Bond Future	7.89715	123.62718		7.92341	123.40451		8.11	57,857,520.24	468	37,439.00
R186	On 07/05/2015	7.30	Call	Bond Future	161.85000	0.16185		147.55000	0.14755	161.850	7.87	114,913.50	710	0.00
R186	On 07/05/2015	7.40	Put	Bond Future	4,586.25000	4.58625		4,786.87000	4.78687	4,586.250	7.90	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	Bond Future	4,207.23000	4.20723		4,403.03000	4.40303	4,207.230	7.92	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	Bond Future	3,842.40000	3.84240		4,032.72000	4.03272	3,842.400	7.94	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	Bond Future	2,007.25000	2.00725		2,151.76000	2.15176	2,007.250	8.04	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	Bond Future	1,165.03000	1.16503		1,271.57000	1.27157	1,165.030	8.11	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	Bond Future	1,004.20000	1.00420		1,101.31000	1.10131	1,004.200	8.14	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	Bond Future	860.73000	0.86073		948.66000	0.94866	860.730	8.17	0.00	0	4,229.00
R186	On 06/08/2015			Bond Future	7.94751	120.33546		7.97437	120.11229		8.24	0.00	0	640.00
R186	On 06/08/2015	7.75	Call	Bond Future	1,757.50000	1.75750		1,676.64000	1.67664	1,757.500	8.15	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	Bond Future	371.91000	0.37191		402.36000	0.40236	371.910	8.66	0.00	0	5,350.00
R186	On 05/11/2015			Bond Future	7.98765	122.33577		8.01529	122.11054		8.00	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	Bond Future	677.87000	0.67787		717.33000	0.71733	677.870	8.34	0.00	0	2,600.00
R186	On 04/02/2016			Bond Future	8.01456	119.21920		8.04299	118.99181		8.06	0.00	0	5,592.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/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 07/05/2015	Bond Future	288.13614		288.13614		288.18719	288.18719			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future	286.78310		286.78310		286.84183	286.84183			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 07/05/2015	Bond Future	238.42004		238.42004		238.29119	238.29119			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future	239.09354		239.09354		238.96866	238.96866			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 07/05/2015	Bond Future	7.68715		101.88359		7.69810	101.82008		6.40	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future	7.73784		103.53659		7.74884	103.47454		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	74.98000	0.07498	78.97000	0.07897	74.980	6.62	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 07/05/2015	Bond Future	6.91660		104.12367		6.93356	104.08689		2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future	6.96574		105.81304		6.98363	105.77819		1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future	6.98853		103.40407		7.00812	103.37018		1.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future	8.26816		99.95281		8.29435	99.73595			0.00	0	5,805.00
R2030	On 06/08/2015	Bond Future	8.32322		97.56612		8.34995	97.34821			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 07/05/2015	Bond Future	8.40191		99.57421		8.42807	99.34309			0.00	0	18.00
R2032	On 06/08/2015	Bond Future	8.45507		101.19000		8.48174	100.95759			0.00	0	0.00
R2032	On 05/11/2015	Bond Future	8.50050		98.71555		8.52779	98.48074			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 07/05/2015	Bond Future	8.47103		102.63536		8.49204	102.42807			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future	8.52354		100.04165		8.54490	99.83351			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future	8.56479		101.70507		8.58657	101.49498			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 07/05/2015	Bond Future	7.17358		105.69663		7.18498	105.66036		3.11	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future	7.23222		103.37539		7.24376	103.34104		3.12	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	50.11000	0.05011	52.82000	0.05282	50.110	3.33	0.00	0	699.00
R204	On 05/11/2015	Bond Future	7.26953		105.09358		7.28155	105.06021		2.96	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.49878		105.10406		8.52482	104.82003			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.54796		102.42524		8.57448	102.13921			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.58658		104.12833		8.61365	103.83894			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 07/05/2015	Bond Future			8.48548		104.62720		8.51144	104.33472			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future			8.52991		106.32481		8.55634	106.03004			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.56955		103.66000		8.59651	103.36200			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 07/05/2015	Bond Future			7.35712		101.91075		7.37359	101.84672		4.11	78,878,920.50	774	34,649.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,614.47000		1.61447	1,567.17000	1.56717	1,614.470	4.18	0.00	0	66.00	
R207	On 06/08/2015	Bond Future			7.41738		99.92158	7.43430	99.85899		4.12	0.00	0	100.00	
R207	On 06/08/2015	Bond Future	7.46	Call	1,119.57000		1.11957	1,090.27000	1.09027	1,119.570	4.11	0.00	0	70.00	
R207	On 05/11/2015	Bond Future			7.45562		101.58257	7.47328	101.52040		3.95	0.00	0	0.00	
R207	On 05/11/2015	Bond Future	7.43	Call	1,243.92000		1.24392	1,216.07000	1.21607	1,243.920	3.94	0.00	0	53.00	
R207	On 04/02/2016	Bond Future			7.46986		99.75289	7.48837	99.69111		3.84	0.00	0	0.00	
R207	On 04/02/2016	Bond Future	7.27	Call	1,127.92000		1.12792	1,103.49000	1.10349	1,127.920	3.79	0.00	0	43.00	
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 07/05/2015	Bond Future			7.47512		97.36143	7.49138	97.28674		5.20	0.00	0	60,821.00	
R208	On 06/08/2015	Bond Future			7.52764		98.94127	7.54425	98.86775		5.05	0.00	0	100.00	
R208	On 06/08/2015	Bond Future	8.85	Put	56.46000		0.05646	60.58000	0.06058	56.460	5.37	0.00	0	198.00	
R208	On 05/11/2015	Bond Future			7.56688		97.18495	7.58407	97.11167		5.01	0.00	0	0.00	
R208	On 05/11/2015	Bond Future	8.48	Put	374.75000		0.37475	389.41000	0.38941	374.750	5.24	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 07/05/2015	Bond Future			8.42230		79.51835	8.44324	79.34772		12.83	0.00	0	18,153.00	
R209	On 07/05/2015	Bond Future	8.30	Put	2,145.59000		2.14559	2,261.23000	2.26123	2,145.590	12.73	0.00	0	700.00	
R209	On 06/08/2015	Bond Future			8.46865		80.80875	8.48991	80.63727		12.59	0.00	0	100.00	
R209	On 06/08/2015	Bond Future	9.90	Put	136.92000		0.13692	147.58000	0.14758	136.920	13.28	0.00	0	2,914.00	
R209	On 05/11/2015	Bond Future			8.50808		79.00303	8.52974	78.82992		12.86	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/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 07/05/2015	Bond Future	174.70852		174.70852		174.93490	174.93490			0.00	0	829.00
R210	On 06/08/2015	Bond Future	177.55778		177.55778		177.79212	177.79212			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 07/05/2015	Bond Future	131.42130		131.42130		131.44535	131.44535			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	131.94641		131.94641		131.97405	131.97405			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future	137.35014		137.35014		137.37441	137.37441			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	137.81397		137.81397		137.84203	137.84203			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 07/05/2015	Bond Future	8.31415		89.92856		8.34531	89.67992		10.98	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.36357		91.38758		8.39538	91.13709		10.75	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.40760		89.36092		8.44018	89.10750		10.94	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 07/05/2015	Bond Future	8.43996		81.01141		8.46590	80.78573		13.54	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.48347		82.32583		8.50986	82.09842		13.30	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.52221		80.40175		8.54912	80.17179		13.61	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.55382		81.83685		8.58128	81.60393		13.29	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,216.80000		21,216.80000		21,281.46000	21,281.46000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,458.14000		21,458.14000		21,534.30000	21,534.30000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.72150		4.72150		4.70320	4.70320		14.79	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.68430		4.68430		4.66390	4.66390		13.79	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.65680		4.65680		4.63180	4.63180		12.45	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.69820		1.69820		1.70350	1.70350			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.64640		1.64640		1.65630	1.65630			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58610		1.58610		1.60010	1.60010			0.00	0	0.00

Total for Derivatives : **13,084,973,250.00** **1,097,653** **4 786 561.00**

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40969			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.73000	103.83203		6.73000	103.81308			4,705,952,500,000.00	699,250,000	349,625,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.82894			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.32500	103.04383		8.32500	103.02062			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.25979			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.92000	106.60597		8.92000	106.58042			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	106.35900		10.00000	106.33100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.39876			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.47565			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.19000	99.89494		9.19000	99.87014			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.04071		100.00000	10.01557			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	103.47071		10.84000	103.44054			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.42846		100.00000	11.40507			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.78000	103.85708		6.78000	103.83783			27,120,000,000,000.00	4,000,000,000	1,120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.41387			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.48500	107.21626		8.48500	107.19165			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.38000	125.95851		2.38000	272.55400			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41427			0.00	9,200,000,000	4,600,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.21880			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.97983			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.97918			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.32823			0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07900			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.79517			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	173.48116		2.12000	173.48117			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.19223		2.76000	164.18943			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94272		2.17000	174.94251			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.90886		1.82000	186.91040			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.88125	80.42748		7.88125	80.41076			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.88125	80.42748		7.88125	80.41076			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.85796			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.63000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.23000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.19000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39963			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26391			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.84000			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	92.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.89000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.62000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.54238			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02000		103.13971		7.02000	103.12056			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29377			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.31000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		94.29803		2.69000	108.22112			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.48000		102.52931		2.48000	161.65609			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30500		118.27869		2.30500	216.71726			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	88.05000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.27000		91.92908		9.27000	91.90645			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	100.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.66000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.58196			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.96000			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		108.49628		9.63000	108.46825			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.29000		111.00031		9.29000	110.97263			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.62500		94.42672		8.62500	94.40482			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.75000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.79000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.38500		110.29240		9.38500	110.26462			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.03000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02508			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.92181			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.03500		104.83312		8.03500	104.81030			6,428,000,000.00	800,000	1,552,300,000.00
ABS11	On 09/04/2021	Spot Bond	8.63000		107.82416		8.63000	107.79914			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.89000		103.27274		6.89000	103.25342			36,708,542,000,000.00	5,327,800,000	2,663,900,000.00
ABS6	On 01/06/2020	Spot Bond	8.71500		100.24665		8.71500	100.22316			11,329,500,000.00	1,300,000	3,714,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.48500	95.40998			9.48500	95.38596			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.45000		101.81781		7.45000	101.79724			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		218.03621		2.19000	276.25138			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.10891		2.04000	128.92187			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000		129.28921		2.22000	131.88585			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00637			100.00000	0.00635			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	98.80748			100.00000	98.54400			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.18000	101.11325			11.18000	101.08393			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000			0.00000	100.66868			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.82102			100.00000	6.80413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68484			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91353			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	40.65646		100.00000	40.55579			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65252			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.68111		11.00000	68.66147			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.65646		100.00000	40.55579			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91063			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.90160			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91465			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91193			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91074			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04167			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04167			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04745			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04745			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03588			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.79397			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.79325			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91360			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.91064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.90949			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.91169			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.91685			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	103.15961	9.11500	103.27783			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.12697			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.75671			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.88728			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	189.05248			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	189.15051			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.91457			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.89113			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.31079			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.89153			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03205			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46639			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.45200	10.00000	107.42400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15361			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.06392			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.91426			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91018			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92492			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92320			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91643			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92021			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92460			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92342			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		99.91735		10.23000	99.88982			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.92205			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92406			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	120.80080			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.26500		104.16342		9.26500	104.13750			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91668			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.04975		1.75000	117.18241			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92891			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.92313			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91177			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.90903			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.91450			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.08121			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.56811			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41913			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.91549			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.85744			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	99.90958			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.91851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91373			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91231			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20123			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40342			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.91206			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.91206			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90029			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91122			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90693			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64962			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90029			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.89186			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.91022			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.90466			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	137.43303			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	138.40993			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91669			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91746			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.47422			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91538			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92070			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91177			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91669			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.91557			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.13961			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97037			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.00808			0.00	2,000,000,000	1,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.40901			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.18985			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.44035		100.00000	22.38415			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.37415		100.00000	15.03972			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.42144			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18004			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.29425			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44641			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.13672			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.82000	101.41842		7.82000	101.39705			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.45522			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.68839			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.78500	99.36736		8.78500	99.34415			0.00	0	2,975,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.38500	117.24601		9.38500	117.21647			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.14000	103.68789		7.14000	103.66812			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.01000	104.21496		9.01000	104.18959			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.90343		100.00000	15.86803			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.71000	105.23482		9.71000	105.20727			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.73000	166.15016		2.73000	166.14744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21761			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19390			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66010			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.78632			0.00	12,560,000,000	6,280,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.97538			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.38913			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92216			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
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.92021			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88782			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75022			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	114.16000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.69000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49673			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	88.08886			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55500	131.45711		2.55500	235.77054			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	108.97774			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	113.41010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.45698		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	105.48207		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	89.42556		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.91582		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.74399		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.57000	164.80249	2.57000	208.80223		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	
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11561		0.00		0	0.00	
ASN048	On 12/03/2020	Spot Bond	100.00000	3.15473	100.00000	3.14876		0.00		0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	31.91678	100.00000	31.84575		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.69454	100.00000	17.65073		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.78315	100.00000	17.73911		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.38444	100.00000	17.34139		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.07249		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92326		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.58318		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.73500	107.67312	8.73500	107.64783		0.00		0	2,400,000,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19900		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.84802		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.15248		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.73954		0.00		1,500,000,000	1,500,000,000.00	
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.46002		0.00		100,000,000	100,000,000.00	
BAW19	On 05/12/2020	Spot Bond	9.20000	104.22617	9.20000	104.20042		0.00		0	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.26000	107.62486	7.26000	107.60378		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		59.55983	100.00000	59.41234				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	104.26585				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.63500		107.44907	8.63500	107.42411				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.94561		104.19937	10.94561	103.41947				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.94104		102.69682	10.94104	102.49643				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.97242		102.65875	10.97242	102.48322				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.24364				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.00469		102.57661	11.00469	102.46049				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.76552		102.51265	11.76552	102.44722				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.29483				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.29483				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.29490				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.19561		102.13376	11.19561	102.15588				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.12408		103.45875	11.12408	102.54611				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.94104		102.69682	10.94104	102.49643				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04794		102.89602	11.04794	102.67455				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23294		98.54317	10.23294	102.24063				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.18229				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.16424				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.16424				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00401				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.14020		104.73682	9.14020	103.69581				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41000		101.76122	11.41000	101.66761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.10312			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.33500		75.29315		11.33500	99.70348			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.98801			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.17645		9.28000	101.92963			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.13368			0.00	6,600,000,000	3,300,000,000.00
BAYA32	On 31/03/2018	Spot Bond	11.13500		73.90923		11.13500	99.65131			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.07256			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.12350			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.12350			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.04810			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.14105			0.00	6,600,000,000	3,300,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.14105			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.05217			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.06982			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.14114			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.56847			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.68108			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.94561		104.80107		13.94561	104.02531			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18722		103.46643		15.18722	103.41166			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05900		103.29463		14.05900	103.08262			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.78477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.78477			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.78477			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.88635			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.42892			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	28.88153		100.00000	28.82674			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.56548		100.00000	22.50959			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.53712		100.00000	20.48626			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.67723		100.00000	12.64584			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.70410		100.00000	12.67229			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.32738		100.00000	15.28942			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.28091		100.00000	13.24802			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04536			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06282			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.26632			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34048			0.00	4,560,000,000	2,280,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.57797		100.00000	9.55426			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.57797		100.00000	9.55426			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.09000	103.62049		2.09000	180.18321			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.90500	101.51109		7.90500	162.37735			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.90500	95.53027		7.90500	162.68927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.29000	101.99176		8.29000	101.96900			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	7.73500	101.72187		7.73500	101.70055			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.88757			0.00	4,293,136,600	2,146,568,300.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12893			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78780			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22434			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29769			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50257			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	37.55543		100.00000	37.46243			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	100.94686			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96516			0.00	400,000,000	200,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97126			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04443			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14190			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.50508		100.00000	23.44687			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.50508		100.00000	23.44687			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.88500	99.89451		8.88500	99.87092		5,970,720,000,000.00	672,000,000	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.07350	100.00000	21.02245				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.07350	100.00000	21.02245				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.64902				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.86500		103.32235	10.86500	103.37193				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	101.01130				0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.75500		98.18557	10.75500	98.45420				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.81740				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		63.62003	100.00000	63.49933				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.31089				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.18919				0.00	0	90,000,000.00
BID06	On 30/06/2019	Spot Bond	8.44500		70.52881	8.44500	103.27722				0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.05133				0.00	7,800,000,000	3,900,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.07803				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.39046				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.44991				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.37768				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.39621				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.42984				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.56919				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.81088				0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.08984				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		99.44752	100.00000	99.17355				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.18314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21645			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98147			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.83307			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.22320			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	2,000,000,000	500,000,000.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94802			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.80793			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.59901			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.49495			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.46045			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.73982			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.39115			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.35405			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.31880			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.10957			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.90035			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.84866			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.78076			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.72654			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75662			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.85231		100.00000	29.77839			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.54795			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.33500		112.26959		9.33500	112.24130			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.12981			0.00	0	100,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.34500		105.02422		9.34500	104.99773			0.00	0	100,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.33500		97.53206		12.33500	97.50035			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.17916			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.63500		98.12353		12.63500	98.09032			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.59574			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.78500		102.41728		9.78500	102.39026		163,798,191,512,000.00	16,739,723,200	8,419,861,600.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.20809			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.63500		95.42480		12.63500	95.39251			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.34057			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.87957			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.58460			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.90000		90.25556		11.90000	90.22676			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.75500		118.59264		9.75500	118.56161			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03500		112.36894		10.03500	112.33872			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.91500		114.70969		8.91500	114.68251			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21769			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500		106.13634		11.53500	106.10347			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.24952			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.78301			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.45230		10.00000	107.42420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.91509			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.82772			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.32318			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.33567			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.34098			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.83455			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.90585			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.98781			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89040			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.88140			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92894			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.91468			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55338			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.06441	10.11000	102.03661				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47290			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.10228	2.76000	121.10013				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.33154	3.14000	120.95277				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.37417	8.25000	100.35211				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.92000	127.61850		2.92000	121.82507			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.27454		2.40000	120.54381			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.87844			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.39000	103.71124		8.39000	103.68783			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19012			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20930			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.44000	103.80114		8.44000	103.77756			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.44000	103.80114		8.44000	103.77756			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.49000	102.61445		8.49000	102.59101			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91250			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90316			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.59181			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
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44581			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.53152		9.35000	100.50614			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.53152		9.35000	100.50614			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82203			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82714			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.82203		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.82203		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.81934		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63316		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.27871		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72668		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72668		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72668		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.18412		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.06500	101.70232	9.06500	101.67742		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.69386		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90010		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24540		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24613		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28681		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.44682		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.47693		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45135		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67871		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06400		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.97092		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.66128		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91560		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.09447		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.74952			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96816			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76514			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92666			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71236			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.76782			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77754			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90631			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73655			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87921			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87335			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.82710			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11884			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.48789			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.66575			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.55000	97.99674		10.55000	97.96890			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.07000	94.67103		11.07000	94.64286			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.89897				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.65084				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07718				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.01197				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.70378	8.80500	103.29018				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.91122				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06414				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	125.91469				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90554				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.89919				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.91039				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87363				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.06654				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90173				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79062				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.49615				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.56950				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05617				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88311				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80096				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87443				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.89715				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.92229				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.90225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04607			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.74431			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74925			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.00131			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.30375			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	104.47727			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.03361			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.11367			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.91909			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.73000	104.81227		9.73000	104.73367			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.91728			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	103.39518			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.87000	106.00322		11.87000	105.90373			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.03572			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.90000	105.61833		11.90000	105.58461			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	106.98440		10.02000	106.95550			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.03572			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.13538			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.19125			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91861			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91676			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91690			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.25000	102.77487		9.25000	102.74921			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.99205			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90192			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	99.80044		10.57000	99.77204			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.91130		11.00000	99.88175			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.09962			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.90029			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11536			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.66000	102.02437		11.66000	101.99244			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.89066			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.91665			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.22922			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.91086			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	101.54698			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92392			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91560			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.27430			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.91068			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20842			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.58587		7.01000	41.19296			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.15210			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.29000	101.99176		8.29000	146.49026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		7.90500	36.86868		7.90500	162.37735			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.90500	37.30901		7.90500	162.68927			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.82625			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.79056			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46562			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46562			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.91139			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91750			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91636			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45552			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90958			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07718			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91768			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.91907			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.91961			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.91902			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.44041			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.44431			0.00	3,400,000,000	1,700,000,000.00
COJ02	On 15/09/2016	Spot Bond		8.57000	104.64336		8.57000	103.09154			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.53500	103.78422		8.53500	103.76039			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.89000	116.20474		9.89000	116.17393			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.47000	105.22378		7.47000	105.20258			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.46000	105.77767		9.46000	105.75067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond	9.51000	106.76820		9.51000	106.74095			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.88000	99.91356		9.88000	99.88710			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.63500	101.58046		10.63500	101.55154			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.63500	94.38024		10.63500	94.35337			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36939			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06061			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.22317		100.00000	9.20082			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.39591			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.86248			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.72521			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.35390			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44041			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48630			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.27304		100.00000	9.25058			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.21098		100.00000	11.18382			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.22500	100.68934		11.22500	101.01384			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.20926		100.00000	13.17725			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.59169		100.00000	5.57815			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.88978		100.00000	13.85614			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.94125			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91000	100.83021		7.91000	100.80860			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45313			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.37025			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		60.45499	100.00000	60.30360				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.14583				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.49354				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.79090				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.83193				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.88333				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.80412				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.89864				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.14344				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.45000		104.95844	8.45000	104.93458				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.24000		112.85600	7.24000	112.83395				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.30500		105.50581	8.30500	105.48210				26,576,000,000.00	3,200,000	1,713,300,000.00
DV23	On 27/02/2023	Spot Bond	9.08000		105.61802	9.08000	105.59211				33,902,904,000.00	3,733,800	1,266,793,500.00
DV24	On 18/02/2024	Spot Bond	9.14000		104.01648	9.14000	103.99081				1,828,000,000,000.00	200,000,000	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.26000		107.23842	9.26000	107.21161				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.87152				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.43074				0.00	200,000,000	100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.45121				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.07289				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.07395				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.59067				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.77967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.97977			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81500		126.19679		7.81500	126.17007			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.25164			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.25000		100.36595		2.25000	100.36557			0.00	0	35,300,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.15414		1.20000	134.82841			0.00	0	89,100,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		122.57272		2.18000	122.70816			0.00	0	32,300,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16000		110.45155		2.16000	110.45141			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.14000		110.58098		2.14000	110.58090			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13500		103.62481		2.13500	103.62478			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.23000		100.69861		2.23000	100.69828			0.00	0	56,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35000		106.39363		9.35000	106.36678			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20000		107.04752		9.20000	107.02136			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.68500		105.84906		9.68500	105.82141			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.89500		97.65397		9.89500	99.74158			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.03500		109.14225		10.03500	107.24361			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55238			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	96.63274			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07426			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.81626			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.78532			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.74429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.28230			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37685			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41120			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.42464			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	82.76571		100.00000	82.58260			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.04000	103.15278		11.04000	103.12256			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62592			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.09576			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.31523			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.71500	101.01774		9.71500	100.99142			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.57044			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.29399			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59482			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.63122			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.53185			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.55348			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.52752			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54555			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54392			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.53662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.90000	100.71450		6.90000	100.69604			0.00	0	73,324,420,000.00
ES18	On 20/04/2018	Spot Bond	7.70500	107.92919		7.70500	107.90678			487,914,502,000.00	63,324,400	16,223,052,500.00
ES23	On 25/01/2023	Spot Bond	8.36500	110.66912		8.36500	110.64407			29,658,107,500.00	3,545,500	54,682,739,500.00
ES26	On 02/04/2026	Spot Bond	8.66000	97.88719		8.66000	97.86439			9,304,102,222,000.00	1,074,376,700	9,523,872,800.00
ES33	On 15/09/2033	Spot Bond	9.29000	84.36491		9.31000	84.19021			18,398,097,155,000.00	1,980,419,500	21,456,617,600.00
ES42	On 25/04/2042	Spot Bond	9.31500	95.31515		9.31500	95.29131			0.00	0	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.54133			0.00	11,800,000,000	5,900,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.55811			0.00	3,600,000,000	1,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42984			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17986			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.80139			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.45580			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.08068			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41472			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27342			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10795			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.45236		100.00000	11.42369			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.14625		100.00000	11.11834			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.74850			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.23500	99.69153		9.23500	99.66680			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11159			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.09660			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.99952			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.32107			0.00	0	2,000,000,000.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.32632			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.95000	103.18829		9.95000	103.05506			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.25981			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.01500	108.89829		10.01500	108.86905			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.83545			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.22000	131.00735		2.22000	131.88585			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.22000	127.39503		2.22000	275.66360			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.40500	104.40958		2.40500	110.98570			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.46000	102.75293		2.46000	162.00875			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.19500	120.13011		2.19500	220.11022			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.29000	103.00573		7.29000	102.98588			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.69800	65.49315		7.69800	64.87316			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.43100	42.03481		9.43100	41.12970			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.71693		9.67000	39.79203			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	105.58233		100.00000	105.30152			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.35844			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90064			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91473			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	99.93353		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.93353		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90029			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90499			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89208			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90192			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.94657		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.89569			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87130			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87513			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	18.23918		100.09221	18.19398			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91100			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.73972			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88857			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.81621			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90791			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90686			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91544			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90684			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.87787			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90848			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.45563		13.22500	61.43391			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91373			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91363			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88029			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90969			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.63500	96.26761		3.63500	99.59280			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.47354		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79062		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91122		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91330		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.98506		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89842		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.71853		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.97492		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.21559		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88333		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90772		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88929		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91428		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90684		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90684		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00005		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.53732		0.00		7,000,000,000	3,500,000,000.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.62105		0.00		17,600,000,000	8,800,000,000.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.62658		0.00		0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200	10.00000	107.42400		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.35189		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.90159		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33700		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60834			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27336			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27680			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.25602			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14177			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.25602			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13720			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.87278			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.95274		8.75000	100.92820			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.90859			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.04104		100.00000	9.01865			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.25926		100.00000	8.23881			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	96.87317			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.78809		100.00000	1.78366			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	97.68966			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.86449		100.00000	22.80787			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.78139			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.88023		100.00000	8.85872			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	17.12037		100.00000	17.07750			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.78136			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	17.09020		100.00000	17.04741			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77947			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.74060			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.89681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.84252			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.03000	125.41413		3.03000	125.41100			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.70380			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69460			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69460			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.53903			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.96244			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.11970			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.90755			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.90813			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.13793			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07796			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56000	114.73460		3.56000	121.37039			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90638			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90540			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.61000	105.93205		3.61000	120.99692			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59000	103.71266		3.59000	121.14615			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.36000	100.31873		3.36000	125.86635			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.43000	101.46495		3.43000	134.98798			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20792			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91900			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89101			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89513			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90433			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90444			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.24504			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.97716		100.00000	12.68029			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	34.06464		100.00000	33.98212			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	95.88281		100.00000	95.55104			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	23.99851		100.00000	23.93907			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.82102		100.00000	6.80413			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.51979		100.00000	12.48879			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000	151.54557		5.50000	151.57720			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.44500			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.96890			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.16896			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.43246			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.99792			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.18099			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.42559			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.63666			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800	84.10045		2.06800	104.21225			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35000	104.61162		2.35000	136.80256			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.08908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103		On 23/01/2024	Spot Bond		10.38000	101.52011	10.38000	101.49121			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond		10.38000	101.52011	10.38000	101.49121			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.00000	0.00000	108.68000			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	100.00000	0.00000	101.12305			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.49000	101.59945	2.49000	110.30358			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.50500	209.04531	2.50500	210.71042			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.46000	110.88925	2.46000	110.88819			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.22661			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond		2.53500	208.16410	2.53500	209.82707			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.20734			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond		2.49000	110.15413	2.49000	110.15297			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond		2.55000	109.14674	2.55000	109.14541			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.39448			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond		0.00000	100.00000	0.00000	50.01400			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.70252			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond		2.65500	107.15518	2.65500	107.15357			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond		2.65500	114.32029	2.65500	206.33878			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond		2.70500	112.66143	2.70500	204.90636			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond		2.42000	97.03700	2.42000	97.03619			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond		2.73500	161.05459	2.73500	204.05278			0.00	0	0.00
FRS124		On 31/01/2038	Spot Bond		2.93000	89.31798	2.93000	102.14087			0.00	0	0.00
FRS125		On 11/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.61253			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.34000	126.31580	2.34000	273.32743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.23000		127.30467		2.23000	275.46800			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000		120.99691		2.95000	261.81387			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.71449		2.69000	128.08375			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.03531			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		131.88625		2.22000	127.85322			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.26834			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48877			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.87501			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.58584		2.33000	110.58518			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.47655		104.97509	21.42222			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.13289		101.07593	25.07142			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.58857		100.44759	18.54336			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.62747		100.76967	26.56108			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	2.02500		119.98777		2.02500	119.98811			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	2.35000		97.17881		2.35000	111.52828			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.75794			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.92070		2.38000	111.23196			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.40834			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		125.51360		2.43000	344.10570			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74787			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.37246			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.03000		99.95046		6.03000	99.96697			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.59000		100.61184		7.59000	100.59148			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		101.12252		8.01500	101.10093			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500		110.55935		8.20500	110.53493			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.70500		104.12320		8.70500	104.09869			11,316,500,000.00	1,300,000	921,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.96000		103.10542		8.96000	103.08059			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.69000		89.76194		9.69000	89.73886			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76500		108.93200		9.76500	108.90348			0.00	0	205,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.08500		97.35775		10.08500	100.38526			201,700,000,000.00	20,000,000	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.40500		95.34796		10.40500	96.25917			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.55000		92.59742		10.55000	92.57112			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.88500		85.34988		9.88500	85.32726			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92829			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92721			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92445			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92010			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.91683			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90270			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.45351			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.47287			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.31922			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.49038			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.50981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.52599			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.59712			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.51197		100.00000	54.37547			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.14559		100.00000	9.12269			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.53438		100.00000	1.53053			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25743		100.00000	0.25678			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.46941			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42253			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13500	104.72487		9.13500	104.69917			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	100.69238			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.06125		100.00000	9.03930			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	15.72397		100.00000	15.68588			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.15896		100.00000	11.13192			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	100.97726			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.01551			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.06296			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.12880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.19340					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.25664					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.84691					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.02035					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.46701					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.84483					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	0.00001	100.00000	0.00001				0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.81245					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26928					0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	95.35992					0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.46778	100.00000	9.44407					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30467					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.05734					0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.87845					0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.88868					0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92322					0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.69238					0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.20287				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.32297		101.50364	7.32297	100.32886				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.25616				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.32340		101.49809	8.32340	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.32466				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.77378		101.56813	8.77378	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.40834				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.22861				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.41182				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.46066				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.78214				0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.45200	10.00000	107.42400				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01500		102.26437	9.01500	102.23947				0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.59067				0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.55516				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03500		108.56297	8.03500	108.53935				14,463,000,000.00	1,800,000	1,444,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		128.57671	2.09000	278.22155				0.00	0	30,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		131.37699	2.09000	284.28098				0.00	0	30,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.31000		100.59634	9.31000	100.57106				456,193,724,000,000.00	49,000,400,000	26,793,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.26000	101.03947		9.26000	101.01421			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	25.38293		100.00000	25.32008			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	63.90499		100.00000	63.74674			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	30.53908		100.00000	30.46346			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	22.32810		100.00000	22.27219			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	97.59359		100.00000	97.33333			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.73000	117.85314		1.74000	117.74922			1,352,860,000,000.00	782,000,000	68,466,880,600.00
I2038	On 31/01/2038	Spot Bond		1.73000	126.32146		1.73000	126.32278			89,268,000,000.00	51,600,000	07,538,315,900.00
I2046	On 31/03/2046	Spot Bond		1.84000	126.24142		1.84000	126.24241			27,600,000,000.00	15,000,000	65,296,860,300.00
I2050	On 31/12/2050	Spot Bond		1.88000	133.71997		1.88000	133.72083			31,104,412,000,000.00	16,544,900,000	33,260,310,400.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.18500	99.90167		7.18500	99.92133			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.96398			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.99000	101.47673		7.99000	101.45513			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.88500	105.57205		7.88500	105.54987			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.81000	101.21615		7.81000	101.19474			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85226			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.61803		2.20000	128.54647			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.29000	103.25142		2.29000	131.31153			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.90317				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.00500	106.00798	8.00500	105.98513				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12258				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87095				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.65212				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200	10.00000	107.42400				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.56500	100.08360	8.56500	100.06054				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97500	94.55971	8.97500	94.53678				5,385,000,000.00	600,000	2,925,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.79988				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.40500	100.51693	8.40500	100.49419				0.00	0	66,300,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.02500	101.37705	9.02500	101.35233				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72466				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.84510				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.05630	7.90000	100.03488				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.34500	100.31356	8.34500	100.29090				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.93047				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.60365				0.00	800,000,000	400,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.65500	102.25310	7.65500	102.23189				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.30500	103.67797	8.30500	103.65467				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.36000	106.11251	9.36000	106.08571				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.49664				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.95737				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91154				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.93037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.94904			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	100.00000		16.95057		100.00000	8.90603		750,000,000,000,000.00	7,500,000,000	12,500,000,000.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00793		100.00000	0.00791			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10427			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.07223			0.00	2,800,000,000	1,400,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.60000		102.19474		8.60000	102.17110			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40811			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.42150			0.00	11,980,000,000	5,690,000,000.00
IDCG06	On 24/11/2024	Spot Bond	9.63500		102.42701		9.63500	102.40038			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.03873		5.00000	102.02482			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.03873		5.00000	102.02482			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.61579		5.00000	100.60207			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.04211		5.00000	102.02827			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.03230		4.00000	100.02153			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.65653		4.00000	101.64548			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		47.39987		100.00000	47.28249			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		47.21317		100.00000	47.09625			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		47.21317		100.00000	47.09625			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.95791		9.20000	108.93099			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.64251			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.34661		100.00000	7.32882			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10482			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.73000		99.95218		8.73000	99.97609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.69477			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.43402		100.00000	14.39788			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	95.88281		100.00000	95.55104			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.23090		100.00000	15.19318			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.43922		100.00000	16.39805			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.33546		100.00000	1.33291			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	10.05803		100.00000	10.03312			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.10764		100.00000	9.08484			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.06231		100.00000	11.03492			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	32.44475		100.00000	32.36441			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	71.01167		100.00000	70.87379			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	70.19231		100.00000	70.05758			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.63884		6.30000	99.53613			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000	99.51144		6.40000	99.40737			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000	99.14814		6.40000	99.04483			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.01259		6.50000	98.90795			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.76877		6.50000	98.66465			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.62999		6.50000	98.52616			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000	98.52616		6.50000	98.42254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.93686			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94561	103.63288		10.94561	103.06719			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94561	102.37596		10.94561	102.28736			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.00622			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.96756			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.94201		6.50000	102.92392			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90301			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.36859			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22013			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.95075			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.06049			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15531			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.38384			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.74430			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10078			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	100.00000	67.34317		100.00000	67.21915		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.02630			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.91222			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31985			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.31457			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33145			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.50000	104.29532		8.50000	104.27147			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51716			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.55308			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.57705			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24011			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.30227			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.06932			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.35000	103.09617		9.35000	103.07015			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.18072			0.00	400,000,000	200,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.57500	107.27665		8.57500	107.25176		9,432,500,000.00		1,100,000	1,492,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.47493			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.37104			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	99.76252			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.84020			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.36000	102.98449		8.36000	102.96142			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.36559			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.24392			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.57000	95.37912		3.57000	125.72811			0.00	0	8,000,000,000.00
IV019	On 31/03/2028	Spot Bond		3.64000	142.65796		3.64000	148.21502			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.73628			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.49865			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.37618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.08704			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.81842			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.74000	97.83292		3.74000	106.22010			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.74000	97.75136		3.74000	105.21283			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.03996			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.70170			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.18500	114.45982		10.18500	114.42842		1,935,150,000,000.00	190,000,000	200,000,000.00	
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29947			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.74000	141.14611		3.74000	141.13994			0.00	0	0.00
IV519U		On 07/05/2015	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
IV520U		On 14/05/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA512		On 19/03/2015	Spot Bond	6.30000	99.96549		6.30000	99.86211			0.00	0	0.00
IVA513		On 26/03/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333		400,000,000,000,000.00	4,000,000,000	2,000,000,000.00	
IVA515		On 09/04/2015	Spot Bond	6.30000	99.60458		6.30000	99.50195			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.40000	99.47673		6.40000	99.37273			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	6.40000	99.35541		6.40000	99.25167			0.00	0	0.00
IVA519		On 07/05/2015	Spot Bond	6.40000	99.11368		6.40000	99.01044			0.00	0	0.00
IVA521		On 21/05/2015	Spot Bond	6.50000	98.85571		6.50000	98.75140			0.00	0	0.00
IVA522		On 28/05/2015	Spot Bond	6.50000	98.73404		6.50000	98.62999			0.00	0	0.00
IVA523		On 04/06/2015	Spot Bond	6.50000	0.00000		6.50000	98.50887			0.00	0	0.00
IVA524		On 11/06/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,680,000,000,000,000.00	16,800,000,000	9,800,000,000.00	
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32632			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.19544			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40815			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.47103			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.47227			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.29192			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33556			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34415			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36130			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28408			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19525			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97409			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94093			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57626			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34829			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34488			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.52471			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24717			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00400			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87419			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.94543			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61978			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.66128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.66127			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.90500		102.87716		8.90500	102.85241			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.32548		100.00000	13.29566			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.43191		100.00000	11.40360			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10377			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02000		102.89244		9.02000	102.86737			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99265			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57681			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.11929			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.96397			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.07931			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.16000		103.07448		7.16000	103.05456			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.85227			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.46714			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.28379			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.90978			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.69830			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.74047			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.26477			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.16005			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.98730			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		54.37547	100.00000	54.23931				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.69999				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.05939				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.06171				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.22124				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		57.38544	100.00000	57.24334				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.32247				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.08895				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.28500		145.43576	8.28500	145.40316				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.82445				0.00	400,000,000	200,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.66156				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.89842				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.34792				0.00	1,500,000,000	1,500,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.88697				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.67469				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.97500		101.56217	9.97500	101.53487				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.52522	9.71000	100.49889				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.89408				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66500		98.54190	8.66500	98.51880			281,612,500,000.00	32,500,000	3,487,700,000.00	
LGL03	On 03/04/2018	Spot Bond	8.73500		77.06802	8.73500	100.55791			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	9.64500		98.78137	9.64500	98.75567			293,208,000,000.00	30,400,000	693,900,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.08686			0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.08502			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		9.68000	103.44515		9.68000	103.41829			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09285			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.56690			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.51626			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.53315			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.57142			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17055			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.58666			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.32080			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.02675			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.52017			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.20745			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.07256			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20523			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.60479			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.31097			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.59005			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31221			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63379			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10140			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71232			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.68081			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.69604			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.13228			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		40.45536	100.00000		40.35518			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		98.64865	100.00000		98.38275			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.06888	100.00000		23.01176			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.23317	100.00000		17.19049			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.32676	100.00000		17.28385			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.62783	100.00000		16.58619			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.49668	100.00000		22.44035			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.56500		105.35068		8.56500	105.32642			2,569,500,000.00	300,000	577,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.58500		104.81256		8.58500	104.78836			0.00	0	34,440,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.84034			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	103.34591			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.47056			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.53451			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82000		104.94419		7.82000	104.92208			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.55500		104.31245		8.55500	104.28831			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.27500		105.58447		9.27500	105.55803			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.92773			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.92501			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500		103.28865		9.32500	103.26221			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.33000		100.57406		7.33000	100.55458			2,932,000,000,000.00	400,000,000	2,670,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.36437			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.74500	102.63831		8.74500	102.61418			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.98065			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.15000	106.26245		9.15000	104.12817			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.32376			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.46061			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.44500	102.55194		8.44500	102.52864			3,884,700,000,000.00	460,000,000	370,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.28000	102.27297		7.28000	102.25305			7,105,280,000,000.00	976,000,000	488,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.43500	105.25253		8.43500	105.22851			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.90452		100.89771	6.88709			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.99423		100.61875	6.97661			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	96.18629			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.62232			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.67537			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.99688		100.00000	0.99439			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.99688		100.00000	0.99439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.72500		100.11029		8.72500	100.08667			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		100.00320		7.66500	99.98243			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.84500		102.99285		8.84500	102.96823			840,275,000,000.00	95,000,000	95,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.60000		103.54910		8.60000	103.52501			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.06000		104.01294		9.06000	103.98749			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.41955			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.96000		103.61452		8.96000	103.60076			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44558			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.20000		98.74858		9.20000	98.70389			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.52908			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.88500		98.07241		9.88500	98.04628			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13014			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.44314			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.79045			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33600			0.00	0	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.56392			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.66391			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.65333			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.67064			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.66163			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.71806			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.15000		101.65094		7.15000	101.63171			53,145,950,000,000.00	7,433,000,000	4,457,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.65936			0.00	5,200,000,000	2,600,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.58500		110.49216		8.58500	110.46693			7,726,500,000.00	900,000	1,493,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.46000		38.41682		10.46000	38.40635			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08000		104.17318		7.08000	104.15310			1,086,780,000,000.00	153,500,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26573			0.00	5,012,000,000	2,506,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.27876			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.60000		106.21314		7.60000	106.19126			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.67626			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.81035			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53155			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35141			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30702			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.21397			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29114			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.05012			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99278			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.63072			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41949			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.62023			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92145			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.92581			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.13399			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92846			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.92298			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.90532			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.91122			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.63000		106.08271		9.63000	105.99789			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.91177			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.66500		104.85474		9.66500	104.94444			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.91122			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92019			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92020			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.91035			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.90925			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.26805			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.87000		101.25233		7.87000	101.26286			2,423,960,000,000.00	308,000,000	154,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.19649			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.02274			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.76500		107.37802		9.76500	108.86384			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.37584			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.47417			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.44941			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26019			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.90042		9.44500	121.86934			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	100.54505			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.45200		10.00000	107.42400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.24000	169.30868		2.24000	169.30815			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	95.70419		2.60000	138.21158			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.77041		3.45000	184.76140			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37500	105.46349		8.37500	105.43960			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00500	106.54155		9.00500	106.51490			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.42973			0.00	0	170,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.45763			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.40701			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.42125			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.41273			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500	106.52540		9.20500	108.11043			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.42131			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.42977			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.42410			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500	106.50945		9.40500	106.48165			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44122			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.43545			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.43830			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.54299			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.50854			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.44681			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.31000	115.92052		8.31000	115.89459			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05000	121.95961		9.05000	121.92979			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.13500	173.24945		2.13500	173.24941			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.83500	121.53392		9.83500	121.50186			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.42403			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.25895			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88800			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.16753			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.35861			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.41291			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.41487			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.60053		100.00000	16.55896			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	62.48803		100.00000	62.33328			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17000	104.47246		7.17000	104.45224			1,641,930,000,000.00	229,000,000	7,174,700,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.35291			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.52500	101.10185		9.52500	101.75691			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.68169		100.00000	36.58984			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.91000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57385			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.60492			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19822			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70829			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.72367			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.07259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond		9.25000	104.21150		9.25000	104.87736			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.95057			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.97661			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.98833			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.01437			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.12625			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.15225			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02031			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.70500	44.31844		7.70500	44.30923			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.18000	103.55880		6.18000	103.54180		823,808,420,412,000.00	33,302,333,400	98,921,166,800.00	
R158P	On 15/09/2015	Spot Bond		6.39000	96.91214		6.39000	96.89570			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.49000	109.90591		6.49000	109.88684		1,344,131,746,826,000.00	07,108,127,400	80,790,410,900.00	
R159P	On 15/09/2016	Spot Bond		6.32000	91.11982		6.32000	91.10442			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.86000	122.48178		7.88500	122.24104		0,166,617,402,068,000.00	93,462,773,800	69,871,654,300.00	
R187P	On 21/12/2026	Spot Bond		7.62500	41.46549		7.62500	41.45697			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.54500	38.85618		7.54500	38.84827			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.73000	285.45215		1.73000	285.45522		899,600,000,000.00	520,000,000	17,134,409,400.00	
R202	On 07/12/2033	Spot Bond		1.70000	236.19919		1.70500	236.03238		12,770,400,000,000.00	7,512,000,000	78,588,978,100.00	
R2023	On 28/02/2023	Spot Bond		7.65000	100.93967		7.66000	100.86009		2,079,937,892,430,000.00	71,887,306,200	51,071,486,500.00	
R203	On 15/09/2017	Spot Bond		6.87000	103.15900		6.88500	103.10551		4,864,827,273,609,000.00	08,126,240,700	11,519,399,200.00	
R2030	On 31/01/2030	Spot Bond		8.25500	98.81769		8.25500	98.79561		491,538,476,344,500.00	59,544,333,900	72,080,905,800.00	
R2032	On 31/03/2032	Spot Bond		8.39000	102.54432		8.39000	102.52118		640,240,776,667,000.00	76,309,985,300	78,605,001,400.00	
R2037	On 31/01/2037	Spot Bond		8.45500	101.48552		8.45500	101.46230		2,161,762,798,049,000.00	55,678,627,800	50,114,807,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.12500	104.71740		7.13500	104.66414			1,802,296,550,325,000.00	52,953,901,800	68,040,951,700.00
R2044	On 31/01/2044	Spot Bond	8.49000	103.85565		8.49000	103.83179			601,980,824,043,000.00	70,904,690,700	12,435,082,100.00
R2048	On 28/02/2048	Spot Bond	8.48000	103.37436		8.48000	103.35104			1,128,884,553,680,000.00	33,123,178,500	11,175,217,100.00
R207	On 15/01/2020	Spot Bond	7.31000	100.96659		7.32500	100.88648			2,143,626,507,793,000.00	93,245,760,300	64,651,897,800.00
R208	On 31/03/2021	Spot Bond	7.43500	99.82659		7.45000	99.73610			1,495,692,536,569,000.00	01,169,137,400	00,149,681,700.00
R209	On 31/03/2036	Spot Bond	8.39000	81.89943		8.41000	81.71684			2,813,856,543,896,000.00	35,382,186,400	81,119,224,300.00
R210	On 31/03/2028	Spot Bond	1.75000	175.12440		1.74000	175.31953			3,612,000,000,000.00	2,064,000,000	38,200,409,700.00
R211	On 31/01/2017	Spot Bond	1.50000	130.19710		1.50000	130.19928			210,000,000,000.00	140,000,000	38,960,000,000.00
R212	On 31/01/2022	Spot Bond	1.72000	136.07068		1.72000	136.07215			7,076,080,000,000.00	4,114,000,000	70,264,341,500.00
R213	On 28/02/2031	Spot Bond	8.28000	89.09538		8.31000	88.83434			2,339,568,158,652,000.00	82,556,540,900	51,456,831,700.00
R214	On 28/02/2041	Spot Bond	8.43500	80.04199		8.43500	80.02402			1,793,271,889,356,500.00	12,598,919,900	46,400,128,600.00
R227C	On 15/03/2015	Spot Bond	6.54000	99.96418		6.54000	99.98209			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.39000	96.91214		6.39000	96.89570			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.31000	94.00827		6.31000	93.99240			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.32000	91.11982		6.32000	91.10442			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.46000	98.32932		6.46000	98.31221			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.33000	95.35197		6.33000	95.33564			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.31000	92.44931		6.31000	92.43353			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.37000	89.52986		6.37000	89.51444			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86000	85.83971		6.86000	85.82381			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91000	82.88226		6.91000	82.86679			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.14000	79.53543		7.14000	79.52010			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.12000	76.84973		7.12000	76.83496			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.10000	74.26906		7.10000	74.25482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.09000	71.75590	7.09000	71.74217				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28500	68.61600	7.28500	68.60251				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26500	66.27818	7.26500	66.26519				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.37000	63.55052	7.37000	63.53788				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.34000	61.41199	7.34000	61.39983				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.31000	59.36261	7.31000	59.35090				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.28000	57.39825	7.28000	57.38698				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.24000	55.55927	7.24000	55.54841				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.20000	53.80000	7.20000	53.78955				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.82500	49.11203	7.82500	49.10168				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.78500	47.44086	7.78500	47.43091				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.74500	45.84423	7.74500	45.83466				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.70500	44.31844	7.70500	44.30923				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.66500	42.85996	7.66500	42.85111				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.62500	41.46549	7.62500	41.45697				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.58500	40.13188	7.58500	40.12368				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.54500	38.85618	7.54500	38.84827				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.43351				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78448				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.93078				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.68656				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.14193				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.90606	100.00000	21.85120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.26871	100.00000	15.23090				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		28.26190	100.00000	24.39397				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		60.30360	100.00000	60.15260				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		27.90825	100.00000	27.84065				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.07530	100.00000	21.02095				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.21422	100.00000	8.18873				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.98258	100.00000	12.94911				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.10091	100.00000	11.07229				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.26783	100.00000	9.24393				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.60530				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.02172				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.15838				0.00	0	15,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.36324				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.38155				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.86221				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.13120				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.37028				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.31858				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.11278	100.00000	16.07375				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.30311	100.00000	11.27573				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.36477	100.00000	9.34208				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.65343	100.00000	8.63246				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.69267				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.28587				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.84282			0.00	8,000,000,000	4,000,000,000.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14582			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28547			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.29458			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.15140			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.80247			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16445			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	87.07404			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.17326			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	89.37321			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.25258			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.35440			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	84.06981			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.17699			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.31231		12.35000	103.27812			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.78742		100.00000	14.75038			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.31737			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84474			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.73157		100.00000	5.71754			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.88442		100.00000	24.82280			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	57.31515		100.00000	57.17162			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.44013		100.00000	14.42244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.61650		100.00000	30.53983			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.28985			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.88339			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75000		109.68042		8.75000	109.65462			3,500,000,000.00	400,000	817,100,000.00
RW23	On 10/12/2023	Spot Bond	8.91000		106.09735		8.91000	106.07194			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.54000		90.45484		9.54000	108.00778			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.36130			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.69000		108.22092		7.69000	108.19837			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.45200		10.00000	107.42400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.38132			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.93500		104.49813		8.93500	104.47303			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.02150			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.18181			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.65395			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.14346			0.00	680,000,000	350,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.12377			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.36796			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.21785			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08000		103.45047		7.08000	103.43067			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.63500		103.01456		8.63500	102.99064			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.67000		102.81774		7.67000	102.79694			4,602,000,000,000.00	600,000,000	300,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.67474		7.96000	102.65321			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43000		102.93639		7.43000	102.91619			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28500		99.96650		8.28500	99.94445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.57500	102.86467		7.57500	102.84411			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.85000	102.72893		7.85000	102.70768			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53232			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.93500	102.04023		7.93500	102.01830			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47531			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.86334			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05729			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.92000	108.27383		8.92000	108.24787			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.78500	105.13653		9.78500	105.10878			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.64424			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51104			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.61575			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.63668			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.71500	103.28085		8.71500	103.25652			22,659,000,000.00	2,600,000	681,200,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.51984		100.00000	20.47392			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.20000	106.26768		9.20000	106.24127			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15161			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.71000	102.17523		8.71000	102.15130			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.79500	91.81482		9.79500	91.79058			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.53841			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.53500	104.30874		9.53500	104.28205			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.94340			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.68500		102.48664		9.68500	102.45987			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.93029			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.95526			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.72500		98.09422		8.72500	98.07108			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.80500		96.70207		9.80500	96.67651			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.36000		96.36027		10.36000	96.33339			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.15000		100.15314		9.15000	100.12839			0.00	0	165,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.49000		106.96833		7.49000	106.94660			801,430,000,000.00	107,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		126.31580		2.34000	273.32743			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.95878		2.14500	128.67536			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.53708		100.00000	21.48490			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.24206			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.07350		100.00000	21.02245			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.21160		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.41357		2.77000	127.22046			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.94201		6.50000	102.92392			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.13325			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.66216			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.06937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		8.91500	101.51713		8.91500	101.49281			0.00	0	297,900,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.81022			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.54979			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85239			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	22.38415		100.00000	22.32810			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07747			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	86.80775		100.00000	86.60634			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05176			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	39.75929		100.00000	39.66083			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	35.49817		100.00000	35.41026			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	28.64100		100.00000	28.57086			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.22500	102.22111		9.22500	102.19605			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27424			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.71658			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.47034			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.74000	103.29086		7.74000	103.26920			0.00	0	2,190,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.73500	100.50262		8.73500	100.58293			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.28500	99.96650		8.28500	99.94445			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.43875			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55725			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88082			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.41584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.42704			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30629			0.00	2,980,000,000	1,490,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.98500	104.03579		7.98500	104.01341			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.17096			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.44023			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.24406			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.00000	99.58584		9.00000	99.56176			16,200,000,000.00	1,800,000	507,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31265			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.78662			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08341			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.83000	93.53404		8.83000	93.51184			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.83000	93.53404		8.83000	93.51184			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.57500	96.05203		8.57500	96.02976			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.95894			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.76500	101.12500		7.76500	101.10406			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	109.73562		2.49000	110.15297			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.29500	100.93261		8.29500	100.91008			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.37312			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.73500	107.73933		9.73500	107.71120			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27825			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.93000	77.09669		9.93000	77.07639			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.17135			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.20209			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.81179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.34244			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.71786			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.42270			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.91855			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	100.00000		1.44115		100.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98274			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.22981			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.23193			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.12394			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.96589			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.92224			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.88113			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.96558			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.83039			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.70252			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.51397			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.49136			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	100.00000		79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64000		102.57781		6.64000	102.55940		458,160,000,000,000.00	69,000,000,000	46,280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.53500		107.33728		8.53500	107.31264			0.00	0	1,239,290,500.00
TF108U	On 22/02/2016	Spot Bond	100.00000		57.30648		100.00000	57.16298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08101			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.81003			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.27970			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.93049			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92670			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.44993			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.40021			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86779			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.90576			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.74000		102.36088		7.74000	102.33940			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.13823			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.16848			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.23820		7.83000	101.21672			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12159			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15940			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.21710			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.12159			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.15940			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.82337		7.16000	101.11385			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23346			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22742			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37233			0.00	200,000,000	100,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35271			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.94332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.87592			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.12008			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16848			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.37847		8.73000	101.35455			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84121			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15940			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.60500		97.12013		8.60500	100.11744			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66107			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17856			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23649			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.21986			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23340			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.36931			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.36327			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.33086			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.83845			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.84444			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.84006			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.41864			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.43264			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.92500		101.26278		8.92500	101.45321			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.42424			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.44383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A6	On 21/08/2019	Spot Bond	8.83500	99.49249		8.83500	99.46874			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.70339			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.74071			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.94500	95.03837		8.94500	98.46751			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.46898			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.46898			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.78263			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.85698			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.69355			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.69355			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.15689			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18009			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.67120		101.06155	6.65452			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	101.40202			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.15723			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61568			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.15723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.17247			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.18009			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14809			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17247			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25626			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.25626			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.25626			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37806			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.40850			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37045			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97818			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.01609			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.00093			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.73000	105.11658		6.73000	105.09736			0.00	0	616,200,000.00
TL20	On 22/02/2020	Spot Bond		9.27500	87.84136		9.27500	87.78866			9,275,000,000,000.00	1,000,000,000	1,000,000,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.84500	106.43881		7.84500	106.41619			1,569,000,000.00	200,000	30,257,200,000.00
TN20	On 17/09/2020	Spot Bond		9.10000	105.95439		9.10000	105.92834			9,100,000,000.00	1,000,000	20,309,100,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.07560		100.00000	1.07293			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.36500	112.25635		9.36500	112.22798			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.59500	100.05120		9.59500	100.02529			0.00	0	17,730,000,000.00
TN27	On 14/11/2027	Spot Bond		9.63500	97.69036		9.63500	97.66496			3,883,868,500,000.00	403,100,000	10,354,800,000.00
TN30	On 09/10/2030	Spot Bond		9.95500	108.84001		9.95500	108.81097			0.00	0	11,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond	10.34500	108.29849		10.34500	108.26848			0.00	0	12,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11810			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.46230			0.00	0	143,132,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.58381			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.59827			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.59971			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.81819			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.59902			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39090			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.45200		10.00000	107.42400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.41764			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.44629			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20726			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.28543			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497		100.00000	9.62010			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	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
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.76055	100.00000	12.72859				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.94502				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.69017				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.43812				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.69135				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	98.43268				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.85882				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.64121				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	97.36065				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	97.06747				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.79580				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.96140				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.81735				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.73730				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	95.27645				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.92431				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	94.27867				0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.25536				0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	94.06920				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	93.68810				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	93.34625				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.74887	100.00000	13.71443				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC078	On 19/03/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.11760				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.09048				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.00110				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.96283				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78247				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.61349				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.58767				0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.34975				0.00	400,000,000	100,000,000.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.32301				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.22418				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.35753				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.09884				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.32795				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85000		108.85455	8.85000	108.82894				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		7.52366	100.00000	7.50843				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.34999	100.00000	7.33512				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.43983				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.95946				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		68.09701	100.00000	67.97020				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.71955				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.74218				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.74319			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.57800			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.62014			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.06397		100.00000	7.04967			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.89030		100.00000	6.87636			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.88000		110.06032		6.88000	110.03976			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.60873		1.99000	234.60952			730,728,000,000.00	367,200,000	683,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.50000		103.17707		6.50000	103.15893			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38500		105.91377		7.38500	105.89255			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.69000		107.31554		7.69000	107.29317			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95000		107.09005		7.95000	107.06698			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99000		107.55179		7.99000	107.52851			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.13000		98.26713		6.13000	98.25092			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06000		96.53521		6.06000	96.51938			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13000		98.25092		6.13000	98.23471			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.08000		72.93592		7.08000	72.92190			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		66.22645		100.00000	66.10080			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		35.05449		100.00000	34.98799			0.00	0	0.00
Total for j-Bonds :											43,357,137,202,122,500.00	5,649,254,100	60 720 700 600.00
Grand Total:											43,357,150,287,095,800.00	5,650,351,753	60 725 487 161.00