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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/01/2015	Any day expiry		11.72470	11.72470		11.57300	11.57300		13.60	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	684.79650	0.68480	533.90400	0.53390	684.796	22.32	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	0.82280	0.00082	5.55540	0.00556	0.823	18.91	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	327.43160	0.32743	187.62150	0.18762	327.432	17.40	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	2.73160	0.00273	14.62150	0.01462	2.732	17.40	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	15.86850	0.01587	65.08430	0.06508	15.868	15.12	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	81.05430	0.08105	203.24600	0.20325	81.054	14.55	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry			11.73340	11.73340	11.58320	11.58320		14.04	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry			11.76400	11.76400	11.61350	11.61350		13.76	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	3.34340	0.00334	4.81830	0.00482	3.343	15.53	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	7.58620	0.00759	21.74330	0.02174	7.586	12.14	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	363.72320	0.36372	257.41540	0.25742	363.723	12.95	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.57660	0.00058	0.71990	0.00072	0.577	25.44	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.76780	11.76780	11.61720	11.61720		13.80	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	256.90800	0.25691	174.44150	0.17444	256.908	13.39	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	245.33680	0.24534	166.17800	0.16618	245.337	13.46	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.81870	11.81870	11.66760	11.66760		13.78	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	10.01510	0.01002	14.63610	0.01464	10.015	13.55	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 25/02/2015	Any day expiry	11.15	Put	29.82680	0.02983	49.84260	0.04984	29.827	12.45	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	363.81770	0.36382	276.87940	0.27688	363.818	13.29	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	4.06690	0.00407	2.68160	0.00268	4.067	22.98	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.82060	11.82060	11.66960	11.66960		13.78	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.82260	11.82260	11.67150	11.67150		13.80	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.84850	11.84850	11.69710	11.69710		13.97	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.85660	11.85660	11.70510	11.70510		13.93	151,159,793.40	12,749	1,192,624.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	3.00170	0.00300	4.84580	0.00485	3.002	15.74	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	4.23680	0.00424	6.85820	0.00686	4.237	14.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.81610	0.00582	9.44900	0.00945	5.816	13.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	9.09840	0.00910	16.76360	0.01676	9.098	12.73	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	11.05070	0.01105	19.70420	0.01970	11.051	12.71	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	12.86340	0.01286	22.37530	0.02238	12.863	12.68	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	13.35470	0.01335	23.09070	0.02309	13.355	12.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	19.22060	0.01922	31.42140	0.03142	19.221	12.62	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	883.73750	0.88374	747.33720	0.74734	883.738	12.57	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	665.89560	0.66590	548.58300	0.54858	665.896	12.43	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	70.57960	0.07058	108.86900	0.10887	70.580	12.55	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	553.96350	0.55396	449.31450	0.44931	553.963	12.80	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	103.41360	0.10341	152.02350	0.15202	103.414	12.85	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	116.22640	0.11623	168.37980	0.16838	116.226	12.95	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	129.99510	0.13000	185.71930	0.18572	129.995	13.05	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	461.33070	0.46133	369.13650	0.36914	461.331	13.15	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	455.16540	0.45517	363.86700	0.36387	455.165	13.18	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	148.56540	0.14857	208.76700	0.20877	148.565	13.18	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	425.24870	0.42525	338.41400	0.33841	425.249	13.30	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	172.84630	0.17285	238.40140	0.23840	172.846	13.33	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	222.97460	0.22297	298.84040	0.29884	222.975	13.61	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	297.89590	0.29790	237.44980	0.23745	297.896	13.93	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	328.01040	0.32801	423.66160	0.42366	328.010	14.18	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	246.43730	0.24644	196.27480	0.19627	246.437	14.51	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	386.53350	0.38653	488.54680	0.48855	386.533	14.55	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	243.13350	0.24313	193.64680	0.19365	243.133	14.55	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	126.76250	0.12676	102.41380	0.10241	126.763	16.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	770.16250	0.77016	897.31380	0.89731	770.163	16.61	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	115.10000	0.11510	93.28450	0.09328	115.100	16.96	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	111.06970	0.11107	90.13020	0.09013	111.070	17.09	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	87.29380	0.08729	71.50280	0.07150	87.294	17.99	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	68.26760	0.06827	54.51740	0.05452	68.268	18.98	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	22.04690	0.02205	14.82400	0.01482	22.047	23.13	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.87880	11.87880	11.72700	11.72700		13.99	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	16.01210	0.01601	28.22090	0.02822	16.012	12.46	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	37.03040	0.03703	57.06620	0.05707	37.030	12.52	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	52.12430	0.05212	76.57530	0.07658	52.124	12.54	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	454.77120	0.45477	368.77820	0.36878	454.771	13.42	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	350.44010	0.35044	283.53120	0.28353	350.440	13.89	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	24.29760	0.02430	8.89970	0.00890	24.298	26.01	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.88900	11.88900	11.73690	11.73690		14.12	0.00	0	0.00

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\$ / R	On 01/04/2015	Any day expiry	11.20	Put	64.54550	0.06455	93.30810	0.09331	64.546	12.60	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	218.21190	0.21821	179.07750	0.17908	218.212	15.46	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.94460		11.79230	11.79230		14.24	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	29.98060	0.02998	37.54110	0.03754	29.981	12.77	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	73.84480	0.07384	98.23500	0.09823	73.845	12.69	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	361.06370	0.36106	303.71140	0.30371	361.064	14.42	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	49.60930	0.04961	37.85820	0.03786	49.609	26.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			12.00470	12.00470	11.85230	11.85230		14.31	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	40.83510	0.04084	54.12970	0.05413	40.835	12.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	56.73900	0.05674	74.46650	0.07447	56.739	12.77	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	89.44270	0.08944	115.52090	0.11552	89.443	12.72	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	475.93360	0.47593	406.69290	0.40669	475.934	14.03	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	362.16540	0.36217	311.52740	0.31153	362.165	15.03	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	77.32560	0.07733	68.77620	0.06878	77.326	27.74	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.03170	12.03170	11.87910	11.87910		14.42	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.03790	12.03790	11.88530	11.88530		14.41	37,088,769.90	3,081	88,201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	43.33040	0.04333	52.44780	0.05245	43.330	13.13	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	44.65400	0.04465	54.86740	0.05487	44.654	13.08	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	48.14240	0.04814	61.30750	0.06131	48.142	12.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	68.94960	0.06895	89.56290	0.08956	68.950	12.77	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	71.92150	0.07192	93.23540	0.09324	71.921	12.77	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	129.50890	0.12951	163.11920	0.16312	129.509	12.72	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	154.79130	0.15479	201.54670	0.20155	154.791	12.71	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	168.70400	0.16870	222.49440	0.22249	168.704	12.70	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	187.52860	0.18753	244.57840	0.24458	187.529	12.84	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	666.48430	0.66648	577.37100	0.57737	666.484	13.13	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	561.79100	0.56179	484.97250	0.48497	561.791	13.70	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	305.35360	0.30535	266.42570	0.26643	305.354	16.14	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	290.15940	0.29016	253.33870	0.25334	290.159	16.38	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	224.22380	0.22422	197.17170	0.19717	224.224	17.61	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	194.67390	0.19467	171.21820	0.17122	194.674	18.34	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	167.32890	0.16733	147.60940	0.14761	167.329	19.07	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.06690	12.06690	11.91430	11.91430		14.36	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	52.76390	0.05276	66.93460	0.06693	52.764	12.92	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	103.15860	0.10316	130.23950	0.13024	103.159	12.72	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	358.86440	0.35886	314.46670	0.31447	358.864	15.73	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	92.98620	0.09299	77.45590	0.07746	92.986	27.88	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.13590	12.13590	11.98270	11.98270		14.63	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	64.20560	0.06421	76.57130	0.07657	64.206	12.98	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	116.62780	0.11663	145.57210	0.14557	116.628	12.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	368.29620	0.36830	326.53910	0.32654	368.296	16.40	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	113.07780	0.11308	96.32450	0.09632	113.078	27.58	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.19670	12.19670	12.04290	12.04290		14.72	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	72.15780	0.07216	86.84990	0.08685	72.158	12.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	126.47670	0.12648	156.13580	0.15614	126.477	12.76	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	369.44570	0.36945	330.14490	0.33014	369.446	17.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	119.47870	0.11948	101.07710	0.10108	119.479	27.23	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.22610	12.22610	12.07200	12.07200		14.82	0.00	0	285.00

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 14/09/2015	Foreign Exchange Future		12.23450	12.23450	12.08030	12.08030		14.80	0.00	0	26,864.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	Put	55.38700	0.05539	68.57370	0.06857	13.35	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	Call	1,693.17940	1.69318	1,552.42060	1.55242	13.29	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	Put	99.65730	0.09966	120.85120	0.12085	12.74	0.00	0	24,142.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	Call	1,336.87800	1.33688	1,205.43930	1.20544	12.71	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	Put	102.37800	0.10238	125.13930	0.12514	12.71	0.00	0	34,545.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.29	Put	164.11820	0.16412	199.84570	0.19985	12.79	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.50	Put	225.23460	0.22523	269.55040	0.26955	12.91	0.00	0	15,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.54	Put	238.36140	0.23836	287.79010	0.28779	12.94	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	Call	692.39790	0.69240	618.87100	0.61887	14.05	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.50	Call	516.30490	0.51630	461.98160	0.46198	15.54	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	Call	384.46410	0.38446	345.09030	0.34509	17.18	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.00	Call	251.47280	0.25147	226.21520	0.22622	19.74	0.00	0	100,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.30	Call	223.45510	0.22346	201.59420	0.20159	20.52	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.58	Call	201.91460	0.20191	186.64090	0.18664	21.25	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.26390	12.26390	12.10940	12.10940		14.77	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	10.80	Put	81.87580	0.08188	96.38820	0.09639	13.02	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry	11.15	Put	134.39000	0.13439	164.58240	0.16458	12.70	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	11.40	Put	198.42450	0.19842	238.07820	0.23808	12.85	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	13.27	Call	371.79070	0.37179	334.61670	0.33462	17.70	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	14.00	Call	271.92080	0.27192	244.60840	0.24461	19.64	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	16.80	Call	135.20530	0.13521	113.95020	0.11395	27.10	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		12.32760	12.32760	12.17290	12.17290		14.96	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	90.10290	0.09010	103.42110	0.10342	13.07	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry	11.15	Put	140.44030	0.14044	170.96390	0.17096	12.65	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	13.56	Call	376.18270	0.37618	340.79930	0.34080	18.32	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	155.18830	0.15519	130.37100	0.13037	26.93	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.38740	12.38740	12.23260	12.23260		14.99	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	96.54150	0.09654	108.20880	0.10821	13.08	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	143.84670	0.14385	173.77140	0.17377	12.56	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	378.08670	0.37809	346.77400	0.34677	18.87	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	147.11930	0.14712	133.68390	0.13368	26.61	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.41510	12.41510	12.26030	12.26030		14.93	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.42150	12.42150	12.26670	12.26670		14.92	0.00	0	36,132.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	117.88580	0.11789	134.59390	0.13459	12.84	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,589.38580	1.58939	1,451.29390	1.45129	12.84	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,546.07640	1.54608	1,409.23360	1.40923	12.77	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,380.04030	1.38004	1,256.34670	1.25635	12.59	0.00	0	40,051.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,233.83150	1.23383	1,117.41160	1.11741	12.76	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	280.26820	0.28027	326.77890	0.32678	12.94	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	556.24630	0.55625	509.67290	0.50967	16.56	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	533.66630	0.53367	489.54510	0.48955	16.82	0.00	0	13,248.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	512.54200	0.51254	470.73420	0.47073	17.09	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	467.20600	0.46721	430.39960	0.43040	17.72	0.00	0	40,051.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	338.41040	0.33841	313.89600	0.31390	20.01	0.00	0	580.00
\$ / R		On 21/12/2015	Any day expiry		12.44290	12.44290	12.28800	12.28800		15.01	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	101.91540	0.10192	114.86490	0.11486	13.08	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	149.51310	0.14951	177.04120	0.17704	12.57	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	378.00200	0.37800	350.45890	0.35046	378.002	19.42	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	148.11360	0.14811	132.55860	0.13256	148.114	26.63	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.61700	12.61700	12.46220	12.46220		15.31	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.62350	12.62350	12.46870	12.46870		15.30	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.81090	12.81090	12.65610	12.65610		15.62	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.81950	12.81950	12.66470	12.66470		15.62	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.02190	13.02190	12.86720	12.86720		15.84	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.03060	13.03060	12.87590	12.87590		15.93	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.21580	13.21580	13.06120	13.06120		16.01	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.22650	13.22650	13.07190	13.07190		16.09	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.85660	11.85660	11.70510	11.70510		13.35	592,830.00	50	1,419.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	64,436.97070	0.64437	52,763.30340	0.52763	64,436.971	12.63	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.03790	12.03790	11.88530	11.88530		14.41	0.00	0	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.23450	12.23450	12.08030	12.08030		14.80	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.42150	12.42150	12.26670	12.26670		14.92	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.09400	18.09400	18.07850	18.07850		13.32	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	302.52230	0.30252	313.53690	0.31354	302.522	13.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	497.48670	0.49749	511.99640	0.51200	497.487	13.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	601.55240	0.60155	617.09850	0.61710	601.552	14.01	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.53370	0.00053	0.65280	0.00065	0.534	21.63	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.18070	0.00018	0.26560	0.00027	0.181	23.42	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.18170	0.00018	0.26450	0.00026	0.182	23.54	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.24270	18.24270	18.22730	18.22730		13.39	255,397.80	14	33,407.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	35.61990	0.03562	37.05360	0.03705	35.620	13.55	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	55.64190	0.05564	57.85500	0.05785	55.642	12.99	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	205.41960	0.20542	203.44950	0.20345	205.420	14.89	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	158.90500	0.15890	157.66800	0.15767	158.905	15.33	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	104.15810	0.10416	103.65990	0.10366	104.158	15.90	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.50850	18.50850	18.49460	18.49460		14.13	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.80150	18.80150	18.78810	18.78810		14.79	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.08750	19.08750	19.07520	19.07520		14.83	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09830	0.09830	0.09801	0.09801		15.26	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09990	0.09990	0.09962	0.09962		15.15	0.00	0	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10169	0.10169	0.10141	0.10141		16.36	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.20930	14.20930	14.18680	14.18680		13.19	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	209.88400	0.20988	199.92900	0.19993	209.884	13.91	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	410.58400	0.41058	423.12900	0.42313	410.584	13.91	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.25750	14.25750	14.23480	14.23480		13.38	103,295,587.50	7,245	78,908.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	49.43430	0.04943	52.28220	0.05228	49.434	12.30	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	138.31000	0.13831	143.79370	0.14379	138.310	12.62	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	213.81490	0.21381	221.08610	0.22109	213.815	12.96	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	222.48100	0.22248	229.93530	0.22994	222.481	12.99	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	336.47340	0.33647	346.06440	0.34606	336.473	13.38	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	142.05680	0.14206	135.81310	0.13581	142.057	15.75	0.00	0	713.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	134.48450		0.13448		128.55790	0.12856	134.485	15.92	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	108.63130		0.10863		103.82860	0.10383	108.631	16.60	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	105.29410		0.10529		100.64010	0.10064	105.294	16.70	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	102.08180		0.10208		97.57180	0.09757	102.082	16.81	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	101.03740		0.10104		96.57380	0.09657	101.037	16.84	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	96.99110		0.09699		92.71150	0.09271	96.991	16.98	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	84.33100		0.08433		80.63100	0.08063	84.331	17.45	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.45910		14.45910		14.43680			13.90	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	534.85190		0.53485		518.48690	0.51849	534.852	13.82	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.48830		14.48830		14.46630	14.46630		14.01	2,897,660.00	200	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	110.90210		0.11090		111.85760	0.11186	110.902	12.63	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	299.64080		0.29964		288.14580	0.28815	299.641	16.21	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.74630		14.74630		14.72380	14.72380		14.37	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.00030		15.00030		14.97920	14.97920		14.61	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	286.07420		0.28607		292.12570	0.29213	286.074	12.60	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	490.19210		0.49019		476.28950	0.47629	490.192	17.74	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			535.76100		535.76100		536.78800	536.78800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			544.24900		544.24900		545.30100	545.30100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.72500		446.72500		447.05800	447.05800			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.80300		453.80300		454.14900	454.14900			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			528.48100		528.48100		529.14400	529.14400			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			536.85400		536.85400		537.53600	537.53600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			483.25100		483.25100		483.85800	483.85800			0.00	0	774.00
ALBI	On 07/05/2015	Index Future			490.90800		490.90800		491.53200	491.53200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.26800		499.26800		499.91300	499.91300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.56530		9.56530		9.54180	9.54180		12.15	0.00	0	22,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	133.20510		0.13321		144.27840	0.14428	133.205	12.14	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	156.31040		0.15631		149.81370	0.14981	156.310	12.63	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	50.93450		0.05093		49.54920	0.04955	50.934	14.19	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.65240		9.65240		9.63050	9.63050		12.02	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.75450		9.75450		9.73210	9.73210		12.49	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.11150		10.11150		10.08290	10.08290		11.96	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.24590		10.24590		10.21730	10.21730		11.93	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			334.82680		334.82680		263.08340	263.08340			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			78.02430		78.02430		29.39420	29.39420			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.86590		11.86590		11.84440	11.84440		14.06	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.07050		12.07050		12.05150	12.05150		14.66	0.00	0	6,452.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 16/03/2015	Foreign Exchange Future		1.88920	1.88920		1.86700	1.86700		12.78	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.90430	1.90430		1.88300	1.88300		13.50	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.92687	124.92687		124.93442	124.93442			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.40695	125.40695		125.41625	125.41625			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.46435	86.01771		9.44503	86.16347			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.54761	83.59296		9.52754	83.74210			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.62000	85.03248		9.59911	85.18561			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		481.17300	481.17300		481.71100	481.71100			0.00	0	440.00
GOVI	On 07/05/2015	GOVI		488.79600	488.79600		489.35100	489.35100			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		497.12000	497.12000		497.69500	497.69500			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.40074	118.40074		118.40907	118.40907			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.28654	120.28654		120.29657	120.29657			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future		125.18442	125.18442		125.19305	125.19305			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		127.17830	127.17830		127.18853	127.18853			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future		127.87162	127.87162		127.88015	127.88015			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.53902	128.53902		128.54960	128.54960			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future		136.27002	136.27002		136.27877	136.27877			0.00	0	2,753.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/05/2015	Bond Future			138.44009		138.44009		138.45125	138.45125			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future			224.44500		224.44500		224.48800	224.48800			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future			228.02000		228.02000		228.06700	228.06700			0.00	0	81.00
IGOV	On 06/08/2015	Index Future			231.92000		231.92000		231.97300	231.97300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			607.91300		607.91300		609.31500	609.31500			0.00	0	157.00
ILBI	On 07/05/2015	Index Future			617.78500		617.78500		619.21600	619.21600			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.23000		93.77000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.34000		93.66000		6.34000	93.66000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.40000		93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.50000		93.50000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.55000		93.45000		6.55000	93.45000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.31000		92.69000		7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future			0.12840		0.12840		0.12730	0.12730			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.05790		0.05790		0.05760	0.05760		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05460		0.05460		0.05420	0.05420			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.20250		1.20250		1.21610	1.21610			0.00	0	61.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.20360		1.20360		1.21720	1.21720			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			8.00350		120.34457		7.98381	120.51267		7.58	0.00	0	44,892.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,125.81000		1.12581		1,076.02000	1.07602	1,125.810	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	925.69000		0.92569		885.52000	0.88552	925.690	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	1.98000		0.00198		2.22000	0.00222	1.980	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.06049		122.25132		8.03990	122.42356		7.94	0.00	0	200.00
R186	On 06/08/2015	Bond Future			8.10251		119.05548		8.08091	119.23272		8.34	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	897.79000		0.89779		873.32000	0.87332	897.790	8.64	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.12652		121.21004		8.10352	121.39548		8.08	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,207.62000		1.20762		1,176.69000	1.17669	1,207.620	8.42	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			286.20084		286.20084		286.22054	286.22054			0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.75897		290.75897		290.78276	290.78276			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.65847		236.65847		236.67489	236.67489			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			240.42738		240.42738		240.44719	240.44719			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.83215		102.99918		7.81248	103.11476		5.93	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.89141		100.70718		7.87066	100.82590		6.32	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.93336		102.44096		7.91138	102.56338		6.36	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	301.03000		0.30103		291.97000	0.29197	301.030	6.74	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.93776		106.42629		6.91754	106.47445		1.92	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,772.44000		1.77244		1,820.64000	1.82064	1,772.440	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.99852		103.94617		6.97532	103.99640		1.95	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.00532		105.73597		6.97816	105.78885		1.86	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.40900		96.76990		8.38937	96.93148			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future			8.46943		98.30347		8.44903	98.46885			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.56996		100.15032		8.54531	100.36545			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.63038		97.58216		8.60484	97.80191			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.67905		99.26280		8.65254	99.48801			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.62792		98.97925		8.60829	99.16962			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.68577		100.54783		8.66545	100.74244			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.73410		98.01910		8.71301	98.21878			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			7.22451		103.67874		7.20457	103.74598		3.01	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future			7.29174		105.32143		7.26978	105.39103		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.32621		103.09603		7.30177	103.16858		3.10	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	136.40000		0.13640		130.95000	0.13095	136.400	3.29	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 05/02/2015	Bond Future			8.75762		100.15711		8.73294	100.41580			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.81483		101.74429		8.78933	102.00843			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.86316		99.11096		8.83678	99.38133			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.71763		104.28069		8.69295	104.54839			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.76965		101.50265		8.74418	101.77590			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.81229		103.25027		8.78598	103.52989			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.46939		99.62174		7.44954	99.70196		3.99	0.00	0	30,977.00
R207	On 07/05/2015	Bond Future			7.54062		101.20013		7.51917	101.28288		3.98	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,359.30000		1.35930		1,418.66000	1.41866	1,359.300	4.04	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.58651		99.29808		7.56315	99.38391		4.14	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,024.66000		1.02466		1,069.18000	1.06918	1,024.660	4.07	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.59451		101.09494		7.56839	101.18642		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,200.13000		1.20013		1,246.03000	1.24603	1,200.130	3.97	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.60727		98.31292		7.58752	98.40598		4.85	0.00	0	50,770.00
R208	On 07/05/2015	Bond Future			7.66996		96.47106		7.64889	96.56686		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.71127		98.13232		7.68869	98.23135		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	215.45000		0.21545		208.38000	0.20838	215.450	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.72699		96.50501		7.70222	96.60982		5.13	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	700.98000		0.70098		680.55000	0.68055	700.980	5.35	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.55656		79.90213		8.53691	80.05987		11.48	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.60851		78.02041		8.58820	78.18168		12.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.64999		79.36410		8.62898	79.52941		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	469.39000		0.46939		458.13000	0.45813	469.390	13.40	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future	177.42927		177.42927		177.44193	177.44193			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.18012		178.18012		178.19505	178.19505			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	131.29367		131.29367		131.30474	131.30474			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.38488		133.38488		133.39783	133.39783			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	135.98160		135.98160		135.99102	135.99102			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.14748		138.14748		138.15878	138.15878			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future	8.44912		90.53854		8.42951	90.69382		9.87	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.50400		88.42887		8.48367	88.58774		10.74	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.54773		89.95123		8.52660	90.11435		10.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.63685		80.91366		8.61721	81.07960		12.10	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.68685		78.90470		8.66658	79.07424		13.22	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.72741		80.26317		8.70645	80.43697		13.43	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,569.37000		21,569.37000		21,436.34000	21,436.34000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.96750		4.96750		4.95250	4.95250		11.22	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.95030		4.95030		4.93390	4.93390		9.82	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.79180		1.79180		1.77020	1.77020			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.74990		1.74990		1.73080	1.73080			0.00	0	0.00

Total for Derivatives : **295,290,038.60** **23,339** **3 865 506.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14464			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.98000		102.45549		6.98000	102.43635			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26231			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.36500		105.87029		8.36500	105.84632			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
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	99.82383			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.03000	104.32992		9.03000	104.30460			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	104.46000		10.00000	104.43200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.93883			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.02687			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.23000	98.07312		9.23000	98.04868			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.59421		100.00000	10.56855			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.40954		10.84000	101.37998			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.10000	102.47525		7.10000	102.45562			0.00	0	225,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.95910			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.68500	105.10877		8.68500	105.08410			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.37000	125.48602		2.37000	271.35823			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07340			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90932			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.40908			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.42532			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.43601			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.75543			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.74094			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.41083			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	86.40566		100.00000	86.20472			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	172.79708		2.11000	172.77708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	2.76000	163.26023		2.76000	163.23855			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.13737		2.17000	174.11694			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.17069		1.82000	186.15060			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.88125	79.28231		7.88125	79.26584			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.88125	79.28231		7.88125	79.26584			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31937			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01971			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.86769			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15801			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.27000	108.31467		7.27000	108.29331			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.79477			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	88.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.65000		95.15921		2.65000	109.13994			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		103.07483		2.39000	162.41276			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30000		117.85009		2.30000	215.79407			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.39500		93.52427		9.39500	93.50056			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.37990			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.22000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.02000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.57906		9.63000	106.55152			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.36500		108.54136		9.36500	108.51407			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.73500		92.43609		8.73500	92.41439			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.55000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	109.36000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.46000	107.83208		9.46000	107.80470			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.43000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56343			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.46973			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.03500	108.13711		8.03500	108.11358			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.74000	105.57690		8.74000	105.55209			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.14000	101.87809		7.14000	101.85860			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.81000	98.24267		8.81000	98.21941			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.56000	97.56771		9.56000	97.54254			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.57000	104.89162		7.57000	104.87009			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000	217.18255		2.18000	275.13789			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.74000	127.87422		1.74000	130.71254			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.26000	130.06288		2.26000	132.65964			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00416		100.00000	0.00415			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	83.41761		100.00000	83.22973			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.43000	105.53543		11.43000	105.50303			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30085			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.74846		100.00000	5.73423			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33266			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.78336			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	34.26352		100.00000	34.17867			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26903			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.33942		11.00000	67.32017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.26352	100.00000	34.17867				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.35266				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.38616				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.33771				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.34781				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.35225				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.74097				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.74097				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.76264				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.76264				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.71930				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.48780				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.53400	10.00000	105.50600				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.17769				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.34178				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.35164				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.35563				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.34757				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.32964				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.21000		103.48188	9.21000	103.58151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.62115		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.26615		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	87.48315		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.26451		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.31994		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.33762		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.32737		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77364		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.32727		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.28951		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.17348		0.00		0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400	10.00000	105.50600		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99799		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58456		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.33885		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.41120		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30022		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29332		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30672		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33178		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31760		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30144		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30591		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond	10.23000	103.04969		10.23000	103.02129			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31020			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30347			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.48893			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.30500	102.24555		9.30500	102.22001			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33050			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.60283		1.75000	116.67194			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40407			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30613			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31867			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32861			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30871			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60211			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76250			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94197			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30512			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34448			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.32663			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.32335			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34037			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34562			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67949			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.34691		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.34691		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36039		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.32065		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36690		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.25785		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36039		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.57830		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.35380		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.34451		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.59724		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	130.52196		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30074		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.29794		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.91835		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.30552		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.31551		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.31867		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.30114		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.30074		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.33401		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65221		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53138		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.48608		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.95209			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73786			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.80362			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.67546		100.00000	23.61810			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.70629		100.00000	12.67482			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.92225			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.62642			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.78627			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.99935			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.57860			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.82000		99.95435		7.82000	99.93329			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.02679			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.35560			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67500		102.35316		8.67500	102.32915			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000		114.76374		9.46000	114.73460			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.26000		107.54293		7.26000	107.52175			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.13500		101.69402		9.13500	101.66892			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.63737		100.00000	13.60703			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.80500		102.59027		9.80500	102.56315			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000		166.79755		2.64000	166.77584			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66392			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.55468			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		71.01167		100.00000	70.87379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.17344		0.00		0	0.00	
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	92.40670		0.00		0	0.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41844		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.08611		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31916		0.00		0	0.00	
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.31759		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27325		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69288		0.00		0	0.00	
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.61000		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	95.17000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.66089		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.81110		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.55000	130.84634	2.55000	297.29889		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.18307		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	108.17210		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.82373		0.00		1,500,000,000	1,500,000,000.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	97.52257		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	94.89602		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.59686			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.33374			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.25069			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.56500	164.03710		2.56500	207.80837			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	27.36902		100.00000	27.30811			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.57310		100.00000	16.53205			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.66868		100.00000	16.62740			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.23856		100.00000	16.19835			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.49277			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27678			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11736			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.77500	105.81449		8.77500	105.78953			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.41400			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.64674			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19437			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.91130			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.31000	101.96754		9.31000	101.94205			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.51000	105.99906		7.51000	105.97759			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.17288		100.00000	40.07556			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.76118			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.63500	105.74092		8.63500	105.71636			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.04421	101.95158		11.04421	101.25992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.04631	100.52085		11.04631	100.37989			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.07602	100.47887		11.07602	100.35943			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07757			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.10980	100.39137		11.10980	100.32218			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.83145	100.10742		11.83145	100.06177			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.08169			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.08169			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.08176			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29421	99.88328		11.29421	99.97681			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.22298	101.19273		11.22298	100.37451			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.04631	100.52085		11.04631	100.37989			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.14662	100.65657		11.14662	100.50014			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.32798	96.50735		10.32798	100.21739			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07269			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.16971			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.16971			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.88650	101.43657		9.88650	100.96999			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.41000	99.59042		11.41000	99.49881			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16500			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.33500	73.69728		11.33500	97.59022			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05728			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.51755		9.28000	100.15302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.16735			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.17500	72.31662		11.17500	97.39951			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16265			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16657			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16657			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16077			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06909			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06909			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16107			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06375			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.06918			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02387			0.00	0	0.00
BAYA47		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03286			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.04421	101.97247		14.04421	101.29531			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.29098	100.39677		15.29098	100.36248			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.14819	100.42646		14.14819	100.32323			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21716			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.21716			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.21716			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22488			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		25.33455	100.00000	25.28648				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.01721	100.00000	18.97011				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.30780	100.00000	17.26494				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.68383	100.00000	10.65737				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.68591	100.00000	10.65915				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.91726	100.00000	12.88526				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.19258	100.00000	11.16486				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.49751				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.50044				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98311				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.98200				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.07191	100.00000	8.05192				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.07191	100.00000	8.05192				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.24936	2.08000	179.42321				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98000		99.48037	7.98000	158.45263				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98000		100.81246	7.98000	158.77175				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36500		99.84417	8.36500	99.82170				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	7.77500		100.15004	7.77500	100.12893				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.45128				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.59512				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62667			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.73181			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.83694			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.13088			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.41523			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44302			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45229			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56343			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.71154			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.79205		100.00000	24.73199			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.79205		100.00000	24.73199			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	100.46557			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47448			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.18500	103.95874		8.18500	103.93571			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50120			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54852			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.20940		100.00000	14.17421			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.20940		100.00000	14.17421			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.26269			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.96000	100.69577		10.96000	100.85004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000		55.80676		100.00000	55.70089			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.74575			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.77008			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.48500		69.67325		8.48500	101.52257			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.44915			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.80570			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.41709			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.83963			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.97055			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.82575			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.86660			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.94080			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.24867			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.76550			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		85.05459		100.00000	84.85771			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.70280			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75129			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.70260			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.48980			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.51418			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.72497			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.62190			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.53612			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.16570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.92044			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.25904			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.11958			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94864			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.85439			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.81327			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.75259			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	25.15825		100.00000	25.09594			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40432			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.04211			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.33500	110.33405		9.33500	110.30624			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.25443			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.23500	103.34804		9.23500	103.32227			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.37500	100.77728		12.37500	100.74386			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.26078			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.27500	102.70160		12.27500	102.66836			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11675			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.22500	101.72979		9.22500	101.70445			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.45374			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.27500	99.89112		12.27500	99.85879			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.92885			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.75069			0.00	0	2,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27012			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.06000		95.11679		10.06000	95.09101			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83000		116.00182		9.83000	115.97124			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11000		109.82456		10.11000	109.79480			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99000		117.76728		8.99000	117.73868			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89860			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500		103.89165		11.53500	103.85947			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.75950			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.56180			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.53360		10.00000	105.50600			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.57195			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.63084			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.98613			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.34655			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.87124			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04504			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.05044			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.05707			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72000			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81377			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26242			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33773			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06036			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.16360		10.11000	100.13632			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	122.07694		2.76000	122.06075			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	119.23549		3.14000	122.05334			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.92279		8.25000	102.89981			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.96000	128.48941		2.96000	122.64190			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.14411		2.40000	121.35968			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47238			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.51000	101.91354		8.51000	101.89021			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68648			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70092			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.56000	101.99186		8.56000	101.96838			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.56000	101.99186		8.56000	101.96838			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.61000	100.80085		8.61000	100.77751			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34582			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38056			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400	10.00000	105.50600				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.65558				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400	10.00000	105.50600				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.10715				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.89371				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.94840				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.43477	9.35000	103.40909				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.43477	9.35000	103.40909				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.87277				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.87505				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	100.51593				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26766				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30821				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31035				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26766				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26766				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28860				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08344				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69897				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18490				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18490				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59891			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.10500	104.59254		9.10500	104.56682			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.30742			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39234			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67596			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67418			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71937			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90242			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04351			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89518			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.76969			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60923			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48183			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30347			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30473			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.61488			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.25894			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41835			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20051			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.51670			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89375			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05174			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36885			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01797			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17092			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16960			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.89603			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64658			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.67071			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.19993			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.31647			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.16617			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.75558			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.26321			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.67500	95.46425		10.67500	95.43683			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.19500	97.03619		11.19500	97.00700			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16223			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.36514			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.23473			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62714			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.61475			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	105.99925		8.80500	101.60759			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64321			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	128.25198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.33538			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34133			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.36435			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35396			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49101			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.10712			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38629			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16223			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	116.13476			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	116.26313			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57417			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42245			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16315			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48800			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40219			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30941			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.35324			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55898			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.23755			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15854			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.47710			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.76379			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.44185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	6,000,000,000	3,000,000,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.46964			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57457			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.29196			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.10320		10.55000	102.99776			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.85500	106.24744		9.85500	107.14523			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.31322			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.55090			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.99500	107.99186		11.99500	109.08683			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.66520			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.02500	108.95541		12.02500	108.78268			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.45500	108.21954		10.45500	108.06979			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.66520			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.64781			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.37050			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.32268			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.32955			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32969			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16905			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.36000	105.35228		9.36000	105.21925			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.86544			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35444			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.14413		10.55000	103.11483			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.27682		11.00000	100.55909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55311			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.36039			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58464			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.78500	105.00511		11.78500	104.83917			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.39522			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	94.56877			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.77015			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.35187			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07709			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30333			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30473			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.32265			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.05924		7.01000	40.66873			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	165.80462			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		8.36500	99.84417		8.36500	143.71012			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.98000	36.00782		7.98000	158.45263			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.98000	36.44214		7.98000	158.77175			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.48606			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.43891			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.87006				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.34983				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.32721				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33171				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86088				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32663				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62714				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.29715				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.32159				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.31957				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.69538				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.99274				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.79660				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.36504	8.87000	106.46377				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58500	102.00648	8.58500	101.98293				0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.00000	113.42869	10.00000	113.39829				0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.31000	103.02322	8.31000	103.00018				0.00	0	20,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.57000	108.69226	9.57000	108.66420				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.63500	104.12046	9.63500	104.09355				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.00500	97.43247	10.00500	97.40635				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71000	99.09189	10.71000	99.06349				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71000	92.04907	10.71000	92.02268				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.83873				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.59346			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.71873		100.00000	9.69466			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.86367			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.28846			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44966			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.74851			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.26127		100.00000	9.23834			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.81335		100.00000	11.78409			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.33500		97.85043		11.33500	99.84480			23,803,500,000,000.00	2,100,000,000	13,500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.92049		100.00000	13.88601			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.89277		100.00000	5.87818			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.63767		100.00000	14.60142			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37512			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91000		99.35024		7.91000	99.32896			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72245			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.58248			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.86744			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		63.71987		100.00000	63.56551			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58113			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.93708			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.31637			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.94372			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.69580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.42166			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.64113			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.48438			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.36633			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02960			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.56000		102.77862		8.56000	102.75496			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.36000		111.17213		7.36000	111.15006			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.39500		108.20952		8.39500	108.18534			0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.06500		108.89339		9.06500	108.86715			2,779,329,000.00	306,600	1,120,306,600.00
DV24	On 18/02/2024	Spot Bond	9.26500		106.29748		9.26500	106.27132			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.35500		109.64930		9.35500	109.62205			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24628			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.14518			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.39881			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.86372			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44836			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45505			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.03353			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35472			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.57313			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.88500		130.73284		7.88500	130.70538			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.78500			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.31000		99.66294		2.31000	114.62976			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.92596		1.20000	134.43834			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.22003		2.03000	124.20587			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.64731		2.04000	111.63456			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.62207		2.05000	112.60928			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		102.94162		2.15000	102.92960			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000		100.03179		2.29000	115.05092			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.46000		109.33579		9.46000	109.30832			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.31000		109.97644		9.31000	109.94880			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76000		103.49872		9.76000	103.47148			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.98000		95.27696		9.98000	97.56443			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.13000		106.40111		10.13000	104.81145			405,200,000,000.00	40,000,000	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03496			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.28123			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.50421			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.29491			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.24504			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91248			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.17878			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36233			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		82.91892		100.00000	82.67066			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		97.50779		100.00000	97.26524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.29000	100.99322		11.29000	100.96360			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80766			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.53224			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15616			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.75500	99.11007		9.75500	99.08414			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.02069			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.84705			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.09228			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.16008			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98671			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02710			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.97862			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01230			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.99742			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98384			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.18667		7.05000	103.16703			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.70500	106.39345		7.70500	106.37136			20,815,057,500.00	2,701,500	5,800,286,500.00
ES23	On 25/01/2023	Spot Bond	8.43500	113.51370		8.43500	113.48821			2,952,250,000.00	350,000	5,413,385,300.00
ES26	On 02/04/2026	Spot Bond	8.70500	96.02045		8.70500	95.99798			5,000,152,000.00	574,400	4,290,574,400.00
ES33	On 15/09/2033	Spot Bond	9.43000	85.53366		9.41000	85.66374			7,793,895,000.00	826,500	31,600,826,500.00
ES42	On 25/04/2042	Spot Bond	9.45500	92.41516		9.45500	92.39170			0.00	0	19,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02921			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.06168			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91365			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68854			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.17126			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.98552			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.25986			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.74378			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89513			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67945			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.04286		100.00000	12.01369			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.72025		100.00000	11.69186			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.45358			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.07496			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.50696			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.54249			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.27500	97.87193		9.27500	97.84756			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50162			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50155			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.57681			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.77549			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.79961			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.81285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.06000		100.56800		10.06000	100.66426			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.12500		106.53428		10.12500	106.50538			8,505,000,000,000.00	840,000,000	420,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.36786			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.26000		131.79130		2.26000	132.65964			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		126.95542		2.21000	274.53695			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500		105.33745		2.36500	111.95925			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000		103.30386		2.37000	162.77374			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000		119.71977		2.19000	219.21829			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.54000		108.13031		7.54000	108.10820			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.75300		64.38727		7.75300	63.74243			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44400		41.27661		9.44400	40.35954			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		39.97642		9.68000	39.03347			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		89.17427		100.00000	88.97388			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.94028			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39033			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33778			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37094			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.36098		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.36098		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36039			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44304			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35444			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37703			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46492			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45117			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.16412		100.09221	17.12158			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43451			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36276			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36683			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33490			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33657			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.44135			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33061			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.92530		13.22500	61.90293			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31150			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31189			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46707			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.32623			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	97.01081		3.59500	100.35028			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34054			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34054			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.06418			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16223			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.39568			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31310			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.58302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36713			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20762			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.56657			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.76533			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42166			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.33339			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.03655			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30951			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.33657			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.33657			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43293			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07661			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.08120			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28393			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96301			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.35563			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94404			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26721			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88799			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88767			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.79921			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.79921			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.62656			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38613			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.46898		8.75000	101.44511			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.26906			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.46662		100.00000	9.44318			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.64256		100.00000	8.62117			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.97166			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.50693		100.00000	1.50319			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.35282			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		18.83768		100.00000	18.79204			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.32448			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.33430		100.00000	9.31118			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.02842		100.00000	17.98474			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.32444			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.95968		100.00000	9.93555			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.32118			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.25426			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.39728			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.31143			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.07000		99.26725		3.07000	126.04525			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.16933			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15383			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.04588			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34302			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36393			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36195			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62179			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59175			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60000	116.63248		3.60000	121.92238			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36841			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37204			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.65000	107.20590		3.65000	121.54150			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.63000	104.81881		3.63000	121.69368			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.06000	101.93436		3.06000	127.33503			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000	101.39218		3.08000	134.82746			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78634			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32153			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36602			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42571			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41040			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34570			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34530			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41805			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.71293		100.00000	10.68640			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	35.91623		100.00000	35.82729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		77.35084	100.00000	77.13478				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.22490	100.00000	20.17482				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.74846	100.00000	5.73423				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.55114	100.00000	10.52502				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.20000		152.37513	5.20000	152.34478				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.24626				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.58353				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.81618				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.00091				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.59253				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.11981				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.82943				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.59842	1.99800	105.85517				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		103.52763	2.41000	136.08339				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.53813				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.13891	10.38000	102.11047				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.13891	10.38000	102.11047				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	101.65892				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		101.18556	2.55000	109.84142				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		210.52672	2.50000	209.73331				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		110.43563	2.52000	110.42169				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.53000		209.64012		2.53000	208.84219			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.81470			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.12372		2.45000	111.10990			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.61000		108.70591		2.61000	108.69193			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.14305			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.48400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11145			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.71500		106.70636		2.71500	106.71522			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		113.77103		2.65000	260.14505			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.10954		2.70000	258.31465			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.74696		2.38000	97.88592			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73000		160.25653		2.73000	203.01810			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.85146		2.33000	272.14879			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.86298		2.22000	274.33697			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.41387		2.94000	260.38590			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.73000		101.32232		2.73000	128.77447			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.51802			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.26000		132.67546		2.26000	128.60335			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75002			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97981			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.36286			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		109.87419		2.39000	109.86071			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.69843		104.97509	22.63973			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.49664		101.07593	26.43039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		19.58932		100.44759	19.54062			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.98048		100.76967	24.91819			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.02000		119.59174		2.02000	119.57820			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		98.09906		2.31000	112.51274			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.68237			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.83558		2.34000	112.21045			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.92854			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.03100		2.42000	342.56376			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.20681			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.86555			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.14000		103.22891		6.14000	103.21174			0.00	0	180,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.60000		103.12357		7.60000	103.10232			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99500		103.85630		7.99500	103.83382			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.15500		109.03357		8.15500	109.00962			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.65000		102.66168		8.65000	102.63766			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.86000		101.84609		8.86000	101.82183			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.44500		93.26127		9.44500	93.23750			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47000		108.93067		9.47000	108.90298			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81000		97.98584		9.81000	100.37046			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.24500		97.74683		10.24500	97.72029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.05500	82.45542	10.05500	82.43320				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.28714				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.29120				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.30129				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.31749				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.32962				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.38214				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.87755				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.91574				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.75966				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.95018				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.98843				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.02030				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.16038				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.02017				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.06854				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98500	103.26885	8.98500	103.24392				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.41473				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.55017	100.00000	9.52652				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.57239	100.00000	16.53136				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.40305	100.00000	10.37577				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38745			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41640			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.47235			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.54178			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63817			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.74309			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.82442			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40027			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.49190			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.53886			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.00804			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.26554			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.80505			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14847			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25900			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.79958			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.99133		100.00000	9.96713			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.82110			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.45557			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.32384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.33952			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.45875			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.42804			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.65838			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.44079	102.57004		7.44079	98.78651			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	101.73297			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.44094	102.30799		8.44094	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	101.82887			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.89118	102.40483		8.89118	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	101.94605			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	101.75937			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.80158			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.79423			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400	10.00000	105.50600				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01500	105.47298	9.01500	105.44772				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.12000	111.41190	8.12000	111.38781				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.63310	2.03000	278.16624				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.48778	2.03000	284.33942				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.36500	102.98657	9.36500	102.96096				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.36500	102.96865	9.36500	102.94305				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.39164	100.00000	21.33867				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.83698	100.00000	65.67748				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.63424	100.00000	30.56003				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.56089	100.00000	23.50381				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	83.71621	100.00000	83.52766				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.53400	10.00000	105.50600				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.87488	1.70000	118.86250				138,633,470,000.00	81,549,100	73,238,839,600.00
I2038	On 31/01/2038	Spot Bond	1.79000	125.76327	1.79000	125.74987				150,619,192,000.00	84,144,800	96,048,502,100.00
I2046	On 31/03/2046	Spot Bond	1.79000	127.14801	1.79000	127.13439				381,076,143,000.00	212,891,700	65,481,905,200.00
I2050	On 31/12/2050	Spot Bond	1.81000	135.49891	1.81000	135.48429				2,977,752,121,580.00	1,645,166,918	24,223,642,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.60000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.43000	103.82241	7.43000	103.80155				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76284				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65076				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000	104.52489	8.11000	104.50194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.88500	108.95199		7.88500	108.92872			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000	103.68272		7.93000	103.66081			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31492			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.90000	101.04734		1.90000	130.29713			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000	103.91621		2.33000	132.07256			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19353			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68745			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.00500	104.44242		8.00500	104.41990			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65017			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39054			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10672			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.60500	98.37486		8.60500	98.35210			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.07000	92.63301		9.07000	92.61067			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31069			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.08500	99.83936		8.08500	99.81763			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.12000	103.83243		9.12000	103.78368			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18394			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.33064			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.20449		7.90000	102.18298			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.38500	102.68401		8.38500	102.66109			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.46747			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04035			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.65500	105.03996		7.65500	105.01853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		8.34500	106.52158		8.34500	106.49792			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.48500	108.59293		9.48500	108.56560			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.01798			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43101			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.35201			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.38033			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.40850			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00679		100.00000	0.00678			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54369			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.52247			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.71000	100.08790		8.71000	100.06446			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86911			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.89817			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.71000	100.13808		9.71000	100.11186			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.08754		5.00000	101.07389			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.08754		5.00000	101.07389			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.17040		5.00000	102.15669			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.09130		5.00000	101.07759			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.26612		4.00000	101.25505			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.89620		4.00000	100.88522			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		39.94656		100.00000	39.84764			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		39.78922		100.00000	39.69069			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		39.78922		100.00000	39.69069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	107.11589		9.20000	107.08942			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.18077			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.74260		100.00000	7.72342			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.88830			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	102.77846		8.86000	102.75391			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17999			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.22597		100.00000	15.18909			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	77.35084		100.00000	77.13478			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.98847		100.00000	16.93732			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.17018		100.00000	1.16794			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.47648		100.00000	8.45549			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.54733		100.00000	9.52287			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.38889		100.00000	10.32094			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.34303		100.00000	27.27533			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	99.98288		6.25000	99.89737			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.89737		6.25000	99.77789			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000	99.77789		6.25000	99.65870			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000	99.65870		6.25000	99.53980			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000	99.53247		6.35000	99.41197			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000	99.41197		6.35000	99.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA508	On 17/02/2015	Spot Bond	6.35000		99.29176		6.35000	99.17185			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.17185		6.35000	99.05222			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.91626		6.45000	98.79537			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05320			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04421		101.39708		11.04421	100.91500			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04421		100.16676		11.04421	100.15146			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.35134			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.34487			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.70133		6.50000	101.68346			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35047			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.37972			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43403			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63905			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.53400		10.00000	105.50600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.33606			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.63477			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.15191			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.02742			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.89757			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88758			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53652			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.48580			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.07945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.03374			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.57988			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.69356			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.55955			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.85094			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.78132			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80457			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.62000	102.41913		8.62000	102.39540			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07553			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.07753			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.07889			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69491			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.78127			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.77197			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.51000	100.56392		9.51000	100.53812			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.35130			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.57500	105.57347		8.57500	105.54898			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01929			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.87867			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.28897			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.35783			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.61000	101.30560		8.61000	101.28261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.90773			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.70126			0.00	0	7,300,000,000.00
IV017		On 31/01/2022	Spot Bond	3.42000	97.02058	3.42000	126.92539			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.55000	143.00258	3.55000	142.98043			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.08715			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.86684			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.93697			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.58515			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.18886			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	98.57905	3.70000	99.42416			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	98.49687	3.70000	105.74187			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.64058			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.31590			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.22500	112.19594	10.22500	112.16504			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.97129			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.65000	141.45819	3.65000	141.43592			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.25000	99.98288	6.25000	99.86320			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.25000	99.86320	6.25000	99.74381			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.25000	99.74381	6.25000	99.62470			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.25000	99.74381	6.25000	99.50588			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.35000	99.49801	6.35000	99.37760			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.35000	99.37760	6.35000	99.25747			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.35000	99.25747	6.35000	99.13764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA509	On 26/02/2015	Spot Bond	6.35000	99.13764		6.35000	99.01809			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	99.00278		6.45000	98.88169			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.88169		6.45000	98.76089			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.22410			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.95682			0.00	200,000,000	100,000,000.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.69505			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01840			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91202			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95486			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.74453			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88200			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88120			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87958			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88684			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64771			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44620			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37426			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.01808			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.78178			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.77399			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02014			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94822			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29567			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.34755			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.14735			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.15110			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.15110			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.94500		101.03895		8.94500	105.64890			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		11.42081		100.00000	15.93944			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.18458		100.00000	11.04730			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.57796			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.13000		105.30072		9.13000	105.27517			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47425			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07851			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.42394			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.88249			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44105			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.65481			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.41000		101.51688		7.41000	101.49658			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.35300			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.00817			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.73972			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		92.41054		100.00000	92.18066			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.47655			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.57290		100.00000	97.31681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.58010			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	36.72470		100.00000	36.63574			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17712			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	95.78303		100.00000	95.53616			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	100.89845		100.00000	100.63840			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	94.42517		100.00000	94.18551			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	85.40266		100.00000	85.20678			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47048			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48772			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63036			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.03906			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.64628			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.36000	142.45676		8.36000	142.42453			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.29391			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26789			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.39946			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73792			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.28135			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	102.19022			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.07000	99.33815		10.07000	99.31119			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40912			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.68500	100.73253		8.68500	100.70926			0.00	0	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.73500	75.82907		8.73500	98.94133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.25000	103.25379		9.25000	103.22842			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.58497			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66304			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.93000	101.38885		9.93000	101.36185			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72209			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.24627			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00116			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.09453			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.31828			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94814			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94665			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.48150			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.00441			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.78431			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.92501			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40762			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.29437			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.31143			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16265			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89460			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.26418			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.93146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36468			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.73914			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.06872			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84740			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.67070			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12724			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.15138			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.17755			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.52240			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		92.37950		100.00000	92.15028			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.09403		100.00000	34.00961			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		83.14351		100.00000	82.95455			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		16.98653		100.00000	16.94537			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		18.17086		100.00000	18.12684			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		18.26954		100.00000	18.22528			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.53155		100.00000	17.48908			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60500		103.54703		8.60500	103.52307			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62500		103.01425		8.62500	102.99035			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.53123			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.87145			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.87360			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.02064			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.02153			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82000		103.42922		7.82000	103.40742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond		8.59500	102.52508		8.59500	102.50125			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.38500	103.20733		9.38500	103.18118			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28915			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29928			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.42000	103.63055		9.42000	103.60376			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.58000	103.26146		7.58000	103.24024			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82835			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.74500	100.98645		8.74500	100.96270			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.40969			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.26000	108.62357		9.26000	106.78989			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.82714			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.47914		100.00000	22.42347			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.00771			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.44500	100.95650		8.44500	100.93356			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.53000	100.76030		7.53000	100.74005			0.00	0	50,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.43500	103.61031		8.43500	103.58706			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.93841		100.89771	6.92147			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.02909		100.61875	7.01197			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.07831			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.16494			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.26572			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.67290		100.00000	0.67127			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.67290		100.00000	0.67127			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.85000	97.80767		8.85000	97.78428			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	102.13495		7.59000	102.11428			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.94000	100.87885		8.94000	100.85449			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.71000	105.98311		8.71000	105.95815			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92814			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.18500	106.26603		9.18500	106.23966			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.00794			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.07000	101.38176		9.07000	101.26006			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93379			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.07277			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56280			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86489			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13224			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15618			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.16020			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.07602			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.40000	105.36717		7.40000	105.34601			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.42500		115.00154		8.42500	114.97532			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.53500		37.45100		10.53500	37.44073			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.33000		102.73558		7.33000	102.71536			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.81953			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.76471			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.72000		104.57561		7.72000	104.55372			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27728			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09498			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.41131			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.97934			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.81048			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.78353			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.92045			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.72402			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	101.50910			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.47439			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.29316			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12260			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.09693			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.31242			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29623			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.67265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28628			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27797			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27778			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.33245			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.70500	107.85338		9.70500	108.76199			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.31867			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74000	106.58383		9.74000	107.62605			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28797			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32731			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.32384			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.32782			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.12000	104.83024		8.12000	104.80720			0.00	0	22,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.72222			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.48302			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.80500	105.83551		9.80500	106.55509			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	101.79371			0.00	0	700,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	102.02592			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.93500	118.05955		9.93500	118.02794			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.71787			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18206			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00

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	2.23000		168.53836		2.23000	168.51831			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000		96.40176		2.56000	139.09191			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.47000		108.06629		8.47000	108.04193			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.49802			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.10000		106.71687		9.10000	106.89650			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.86735			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92272			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.82064			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84987			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.83236			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.30000		106.71525		9.30000	108.36270			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84994			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.86739			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.85572			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.50000		106.71381		9.50000	106.88802			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.89083			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.87907			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.88491			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.10047			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.02947			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.90242			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.28500		114.23349		8.28500	114.20802			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11000		119.55129		9.11000	119.52188			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.12500	172.58426		2.12500	172.56420			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.80000	119.63923		9.80000	119.60779			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.04228			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.82544			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33957			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.61042			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.83294			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.93909			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15855			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.52854		100.00000	17.48608			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.86681		100.00000	65.70724			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.42000	102.89264		7.42000	102.87205			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.90880			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.62000	98.73367		9.62000	99.60647			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.98000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07690			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.42622			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67432			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55636			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.69392			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.19241			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.58692			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.36000		102.48384		9.36000	102.44606			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.39211			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.43082			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.44824			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.48695			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.65333			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.69201			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50437			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78000		43.34367		7.78000	43.33458			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.43000		108.89188		6.43000	108.87284		24,434,000,000,000.00	3,800,000,000	43,081,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.51000		95.70607		6.51000	95.68914			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.61000		115.04464		6.61000	115.02397		712,563,093,666,000.00	07,800,770,600	58,162,603,900.00	
R159P	On 15/09/2016	Spot Bond	6.44000		89.86975		6.44000	89.85401			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.98000		119.66738		7.96000	119.81374		1,181,116,349,448,000.00	48,009,567,600	106,788,118,200.00	
R187P	On 21/12/2026	Spot Bond	7.70000		40.52999		7.70000	40.52157			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62000		37.95752		7.62000	37.94973			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.58149		1.72000	284.55157		1,678,257,492,000.00	975,731,100	23,339,849,300.00	
R202	On 07/12/2033	Spot Bond	1.70000		235.31939		1.70000	235.29479		195,379,640,000.00	114,929,200	71,215,446,800.00	
R2023	On 28/02/2023	Spot Bond	7.80500		102.41958		7.78500	102.51672		325,014,339,538,000.00	41,641,811,600	108,390,011,600.00	
R203	On 15/09/2017	Spot Bond	6.90500		105.82742		6.88500	105.85693		4,031,385,963,539,500.00	83,835,765,900	177,847,226,200.00	
R2030	On 31/01/2030	Spot Bond	8.36500		100.37509		8.36500	100.35274		1,614,705,292,032,000.00	93,031,116,800	51,868,416,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond	8.52000	99.80621		8.52000	99.78334			179,274,640,740,000.00	21,041,624,500	97,202,824,500.00
R2037	On 31/01/2037	Spot Bond	8.58500	102.85031		8.58500	102.82682			2,884,911,985,000.00	336,041,000	21,956,041,000.00
R204	On 21/12/2018	Spot Bond	7.19500	103.09532		7.17500	103.14428			724,742,672,725,000.00	00,728,655,000	13,132,646,800.00
R2044	On 31/01/2044	Spot Bond	8.71000	104.21443		8.71000	104.19028			855,287,160,000,000.00	98,196,000,000	34,698,000,000.00
R2048	On 28/02/2048	Spot Bond	8.67000	103.96637		8.67000	103.94199			250,908,848,901,000.00	28,939,890,300	59,528,390,300.00
R207	On 15/01/2020	Spot Bond	7.44000	99.06118		7.42000	99.12373			55,918,108,512,000.00	7,515,874,800	42,389,974,800.00
R208	On 31/03/2021	Spot Bond	7.58000	97.75970		7.56000	97.83526			311,635,244,578,000.00	41,112,829,100	63,376,558,200.00
R209	On 31/03/2036	Spot Bond	8.53500	79.45253		8.51500	79.59555			601,152,902,068,500.00	70,433,849,100	43,286,449,100.00
R210	On 31/03/2028	Spot Bond	1.65000	176.42547		1.65000	176.40725			192,210,150,000.00	116,491,000	19,357,230,900.00
R211	On 31/01/2017	Spot Bond	1.20000	132.13901		1.20000	132.12704			84,454,800,000.00	70,379,000	20,388,967,000.00
R212	On 31/01/2022	Spot Bond	1.76000	136.95549		1.76000	136.94101			44,883,344,000.00	25,501,900	85,686,658,400.00
R213	On 28/02/2031	Spot Bond	8.42500	90.02907		8.40500	90.16781			262,945,455,617,500.00	31,210,143,100	94,279,432,100.00
R214	On 28/02/2041	Spot Bond	8.59500	80.62813		8.59500	80.60938			985,432,179,744,000.00	14,651,795,200	52,759,214,500.00
R227C	On 15/03/2015	Spot Bond	6.67000	98.79045		6.67000	98.77262			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.51000	95.70607		6.51000	95.68914			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43000	92.77421		6.43000	92.75799			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44000	89.86975		6.44000	89.85401			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58000	97.11140		6.58000	97.09440			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45000	94.12778		6.45000	94.11137			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43000	91.21268		6.43000	91.19682			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49000	88.27126		6.49000	88.25578			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86000	84.74917		6.86000	84.73347			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91000	81.82179		6.91000	81.80652			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.18000	78.38013		7.18000	78.36494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.16000	75.72157	7.16000	75.70694			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.14000	73.16732	7.14000	73.15322			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.13000	70.67908	7.13000	70.66548			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.38000	67.35414	7.38000	67.34073			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.36000	65.03186	7.36000	65.01894			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.48000	62.25702	7.48000	62.24446			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.45000	60.13335	7.45000	60.12127			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.42000	58.09894	7.42000	58.08732			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.39000	56.14962	7.39000	56.13843			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.35000	54.32570	7.35000	54.31493			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.31000	52.58134	7.31000	52.57097			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.90000	48.07354	7.90000	48.06331			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.86000	46.42428	7.86000	46.41445			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.82000	44.84889	7.82000	44.83944			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.78000	43.34367	7.78000	43.33458			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.74000	41.90514	7.74000	41.89639			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.70000	40.52999	7.70000	40.52157			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.66000	39.21510	7.66000	39.20700			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.62000	37.95752	7.62000	37.94973			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.27620			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.64605			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	104.61659			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	103.42268			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.07778		100.00000	23.02187			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.55282		100.00000	22.49698			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	63.56551		100.00000	63.41152			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.30837		100.00000	29.23414			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.75435		100.00000	15.71373			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.27454		100.00000	8.26294			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.65166		100.00000	12.61904			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.81796		100.00000	10.79006			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.03160		100.00000	9.00831			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30051			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54590			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64489			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.84383			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.88715			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23760			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73448			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.80640			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.80673			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24624			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.80962			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.32448			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.60558			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.80583			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.62133			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.48303			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.63700			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	83.61018			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.42546			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.92363			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.61546			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24359			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.25849			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.15336			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.39838		12.35000	107.36341			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.99672		100.00000	14.96039			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.76330			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00034			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.29838			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.86605		100.00000	3.85648			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		20.97152		100.00000	26.15089			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		38.64373		100.00000	38.55012			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.26876		100.00000	13.25251			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.30955		100.00000	32.23127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.13735			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.80997			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.86000		107.37334		8.86000	107.34776			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.03500		103.58572		9.03500	103.56058			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.63500		88.21169		9.63500	105.36837			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.28294			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81000		106.46204		7.81000	106.43950			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.53400		10.00000	105.50600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.75548			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.93500		102.78088		8.93500	102.75620			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.60162			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.73530			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	103.22249			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.71344			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.68343			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.91778			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08000		102.10173		7.08000	102.08243			0.00	0	30,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.67500		101.26589		8.67500	101.24227			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.89000		107.89216		7.89000	107.86909			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.84464		7.96000	107.82138			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.68000		108.03493		7.68000	108.01244			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28500		102.49577		8.28500	102.47279			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82500		107.93631		7.82500	107.91342			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97000		107.83785		7.97000	107.81457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44468			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02021			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.93500	104.91767		7.93500	104.89513			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.98703			0.00	0	40,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.30697			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.12732			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.03000	105.94745		9.03000	105.92174			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.86000	102.72733		9.86000	102.70002			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.14020			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06777			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.09939			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.19929			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.75500	101.47162		8.75500	101.44761			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	17.61449		100.00000	17.57572			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.32500	108.70555		9.32500	108.67863			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.59291			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.83500	100.08721		8.83500	100.06345			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87000	89.68825		9.87000	89.66438			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48736			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.61000	101.93884		9.61000	101.91257			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.35000			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.35971			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.76000	105.14117		9.76000	105.11349			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.26000		97.91979		9.26000	97.89530			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.61000		105.30617		7.61000	105.28480			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		125.85146		2.33000	272.14879			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.84500		102.40760		1.84500	130.43973			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		17.98052		100.00000	17.93499			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88137			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.20219		100.00000	22.14721			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.12525		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.47000		114.86143		2.47000	128.83079			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.70133		6.50000	101.68346			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.74678			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.17055			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55851			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.91500		99.85250		8.91500	99.82858			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.33477			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.11954			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.30427			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.61810		100.00000	23.56089			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.53400		10.00000	105.50600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.52448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		87.93022	100.00000	87.65715				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.52711				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.50742	100.00000	33.42444				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		29.91632	100.00000	29.84225				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.18573	100.00000	30.11099				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.22500		105.48393	9.22500	105.35261				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.77197				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86000		106.42006	7.86000	106.39777			47,160,000,000,000.00	6,000,000,000	5,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.77500		102.96579	8.77500	103.16063				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.28500		102.49577	8.28500	102.47279				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.94578				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.10824				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.42158				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.90990				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.93462				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.19891				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98500		102.50309	7.98500	102.48104				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.68081				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.08912				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.80315				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.11000		97.49591	9.11000	97.47205				0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.79812				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18321			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.55755			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.16800	90.53386		9.16800	90.51157			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.66000	92.77064		8.66000	92.74904			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.68000	94.12362		8.68000	94.10188			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41108			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.06500	103.01779		8.06500	102.99529			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.70153		2.45000	111.10990			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.12500	99.95137		8.12500	99.92950			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.93353		8.22500	100.91120			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000	105.92402		9.72000	105.89640			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.69172			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.75500	80.30444		9.75500	80.28331			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.65596			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74003			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.79563			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.18065			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.77162			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.20198			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.65978		0.00000	99.50959			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.34497			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.27423			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.15667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1201	On 06/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.96579			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.96570			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.92968			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.91162			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.74324			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.77739			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.79192			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.76000			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.89000		107.29148		6.89000	107.27151			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57000		105.40240		8.57000	105.37810			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.09543		100.00000	40.99588			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48787			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21913			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.69545			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.82516			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27905			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.29326			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86125			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33407			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86000		105.05390		7.86000	105.03189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.58072			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62323			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.67671		7.83000	103.65506			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55734			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61048			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.74286			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.55734			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61048			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.69649			7.16000	103.34267			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.71461			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.70611			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.91003			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.88242			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.71581			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.62051			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.55522			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62323			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.09877		8.73000	103.97799			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54884			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61048			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.64500	97.18739			8.64500	102.40281			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54971			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62433			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.71887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.69549			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.70108			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.90578			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.89728			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.83750			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.56754			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.57602			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.55110			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.91608			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.94697			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.02000	100.59693		9.02000	103.57479			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.80663			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.84423			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.93000	100.52618		8.93000	100.27120			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.02720			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.89251			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.12576			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.97821			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.52406			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.32456			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62647			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.03543		101.06155	7.01823			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.63969			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.68955			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.82508			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.72429			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86592			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.59449			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61581			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.59449			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.61581			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.62647			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58170			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61581			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73307			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.73307			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73307			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.90358			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.94621			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.89293			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.74488			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.79809			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.77681			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56000	103.54791		7.56000	103.52696			0.00	0	650,000,000.00
TL20	On 22/02/2020	Spot Bond	9.37000	91.97271		9.37000	91.91914			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.81500	104.96611		7.81500	104.94389			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.24000	108.70131		9.24000	108.67418			2,097,480,000.00	227,000	20,300,227,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.13351		100.00000	1.13077			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.49000	109.53722		9.49000	109.50917			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64500	102.66948		9.64500	102.64321			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.73000	95.29134		9.73000	95.26633			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.06500	105.96569		10.06500	105.93710			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.50500	104.78881		10.50500	104.75935			0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53084			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.90430			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.03165			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.05753			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.06018			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.18779			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.45234			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.05888			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.10360			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.53400		10.00000	105.50600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01848			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01888			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.89419			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.88692			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757		10.00000	100.16075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238		100.00000	10.15612			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.42816			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45453			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.46916			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.47208			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.55375			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.73308			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.57654		100.00000	12.54607			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.73570			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.42500			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.03362			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.91872			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.68054			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.43261			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.18748			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.45442			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.18963			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96546			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.57411			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.37953			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.08712			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.77866			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.50288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.29774			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.18499			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.44159			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.99831			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.62236			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.72405		100.00000	13.69080			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	99.94320		100.00000	99.67880			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	98.92473		100.00000	98.39572			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.46712			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	103.16446			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.82896			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.75156			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.63415			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58116			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.74024			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72261			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70499			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.76421			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79266			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.77308			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.96000	111.82059		8.96000	111.79352			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15011			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.85883			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16040			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.19750			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.19912			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16190			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16628			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000	108.48520		7.00000	108.46458			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.69000	241.24059		1.69000	241.21553			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.75000	101.84437		6.75000	101.82602			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38500	104.45982		7.38500	104.43889			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.73000	105.63217		7.73000	105.61003			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.04500	105.08997		8.04500	105.06708			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.10000	105.40035		8.10000	105.37723			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.38000	97.04835		6.38000	97.03189			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.31000	95.26848		6.31000	95.25222			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.38000	97.03189		6.38000	97.01543			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.12000	71.84376		7.12000	71.82987			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	58.09309		100.00000	57.98287			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	30.74940		100.00000	30.69106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										12,205,159,567,610,600.00	12,297,505,318	'64 267 988 800.00
Grand Total:										12,205,159,862,900,600.00	12,297,528,657	'64 271 854 306.00