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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 19/01/2015	Any day expiry		11.57730	11.57730		11.51320	11.51320		5.65	0.00	0	0.00
\$ / R	On 19/01/2015	Any day expiry	11.53	Put	8.40250	0.00840	59.85290	0.05985	8.403	6.06	0.00	0	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.57740	11.57740		11.50990	11.50990		11.30	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	48.39890	0.04840	32.92110	0.03292	48.399	12.07	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.58840	11.58840		11.52050	11.52050		11.82	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	1.16410	0.00116	1.57740	0.00158	1.164	16.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	9.29930	0.00930	13.04690	0.01305	9.299	14.45	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	187.50350	0.18750	140.54980	0.14055	187.503	12.48	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.09110	0.00009	0.09830	0.00010	0.091	34.48	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.59180	11.59180		11.52410	11.52410		12.22	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	98.37080	0.09837	73.81470	0.07381	98.371	12.34	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	90.60930	0.09061	67.74230	0.06774	90.609	12.46	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.62050	11.62050		11.55460	11.55460		12.01	0.00	0	1,405.00
\$ / R	On 25/02/2015	Any day expiry		11.63600	11.63600		11.57110	11.57110		12.39	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	7.39450	0.00739	7.39570	0.00740	7.395	12.77	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	27.54150	0.02754	36.66700	0.03667	27.542	11.37	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	207.03030	0.20703	174.59260	0.17459	207.030	12.29	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.63860	0.00064	0.76750	0.00077	0.639	23.30	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 26/02/2015		Any day expiry	11.63790	11.63790	11.57300	11.57300		12.41	0.00	0	0.00
\$ / R		On 27/02/2015		Any day expiry	11.63980	11.63980	11.57480	11.57480		12.44	0.00	0	974.00
\$ / R		On 12/03/2015		Any day expiry	11.66430	11.66430	11.59910	11.59910		12.47	0.00	0	340.00
\$ / R		On 16/03/2015		Foreign Exchange Future	11.67180	11.67180	11.60660	11.60660		12.43	99,070,238.40	8,488	1,145,124.00
\$ / R		On 16/03/2015	10.10	Put	2.32330	0.00232	2.26140	0.00226	2.323	15.50	0.00	0	69,965.00
\$ / R		On 16/03/2015	10.32	Put	3.71050	0.00371	3.67960	0.00368	3.711	14.34	0.00	0	24,155.00
\$ / R		On 16/03/2015	10.51	Put	5.72940	0.00573	6.06670	0.00607	5.729	13.36	0.00	0	23,800.00
\$ / R		On 16/03/2015	10.70	Put	10.32080	0.01032	11.31540	0.01132	10.321	12.69	0.00	0	50,000.00
\$ / R		On 16/03/2015	10.75	Put	12.04120	0.01204	13.31130	0.01331	12.041	12.51	0.00	0	5,000.00
\$ / R		On 16/03/2015	10.79	Put	13.61830	0.01362	15.14990	0.01515	13.618	12.37	0.00	0	1,112.00
\$ / R		On 16/03/2015	10.80	Put	14.04360	0.01404	15.64660	0.01565	14.044	12.34	0.00	0	9,300.00
\$ / R		On 16/03/2015	10.90	Put	19.07430	0.01907	21.55860	0.02156	19.074	11.99	0.00	0	46,165.00
\$ / R		On 16/03/2015	11.00	Call	697.64320	0.69764	636.17590	0.63618	697.643	11.63	0.00	0	25,000.00
\$ / R		On 16/03/2015	11.25	Call	489.70870	0.48971	437.91170	0.43791	489.709	11.78	0.00	0	10,000.00
\$ / R		On 16/03/2015	11.30	Put	81.09170	0.08109	96.42190	0.09642	81.092	11.86	0.00	0	12,500.00
\$ / R		On 16/03/2015	11.40	Put	112.46300	0.11246	131.95000	0.13195	112.463	12.02	0.00	0	1,500.00
\$ / R		On 16/03/2015	11.40	Call	384.26300	0.38426	338.55000	0.33855	384.263	12.02	0.00	0	150.00
\$ / R		On 16/03/2015	11.42	Put	119.56750	0.11957	139.92290	0.13992	119.568	12.06	0.00	0	500.00
\$ / R		On 16/03/2015	11.46	Put	134.62270	0.13462	156.74710	0.15675	134.623	12.12	0.00	0	14,000.00
\$ / R		On 16/03/2015	11.50	Put	150.81670	0.15082	174.73820	0.17474	150.817	12.19	0.00	0	1,000.00
\$ / R		On 16/03/2015	11.54	Call	299.95580	0.29996	260.49440	0.26049	299.956	12.25	0.00	0	9,300.00
\$ / R		On 16/03/2015	11.55	Call	294.46910	0.29447	255.46360	0.25546	294.469	12.27	0.00	0	500.00
\$ / R		On 16/03/2015	11.55	Put	172.66910	0.17267	198.86360	0.19886	172.669	12.27	0.00	0	200.00
\$ / R		On 16/03/2015	11.60	Call	268.10080	0.26810	231.38210	0.23138	268.101	12.35	0.00	0	250.00
\$ / R		On 16/03/2015	11.72	Put	263.50910	0.26351	299.76030	0.29976	263.509	12.72	0.00	0	7,500.00
\$ / R		On 16/03/2015	11.75	Call	204.21610	0.20422	176.52730	0.17653	204.216	12.85	0.00	0	20,000.00
\$ / R		On 16/03/2015	11.85	Call	171.16690	0.17117	147.39700	0.14740	171.167	13.27	0.00	0	500.00
\$ / R		On 16/03/2015	11.91	Put	392.19130	0.39219	435.75300	0.43575	392.191	13.52	0.00	0	7,500.00
\$ / R		On 16/03/2015	12.00	Call	131.50550	0.13151	112.76530	0.11277	131.505	13.90	0.00	0	5,000.00
\$ / R		On 16/03/2015	12.00	Put	459.70550	0.45971	506.16530	0.50617	459.706	13.90	0.00	0	800.00
\$ / R		On 16/03/2015	12.05	Call	120.53840	0.12054	103.25470	0.10325	120.538	14.11	0.00	0	1,000.00
\$ / R		On 16/03/2015	12.50	Call	57.94160	0.05794	49.59310	0.04959	57.942	16.08	0.00	0	10,000.00
\$ / R		On 16/03/2015	12.50	Put	886.14160	0.88614	942.99310	0.94299	886.142	16.08	0.00	0	300.00
\$ / R		On 16/03/2015	12.58	Call	51.46650	0.05147	44.05460	0.04405	51.466	16.45	0.00	0	50,000.00
\$ / R		On 16/03/2015	12.61	Call	49.27080	0.04927	42.17880	0.04218	49.271	16.59	0.00	0	23,800.00
\$ / R		On 16/03/2015	12.82	Call	36.57390	0.03657	30.72820	0.03073	36.574	17.52	0.00	0	10,000.00
\$ / R		On 16/03/2015	13.05	Call	25.30790	0.02531	20.89600	0.02090	25.308	18.26	0.00	0	24,155.00
\$ / R		On 16/03/2015	14.20	Call	4.35860	0.00436	3.29560	0.00330	4.359	21.43	0.00	0	46,165.00
\$ / R		On 27/03/2015		Any day expiry	11.69300	11.69300	11.62720	11.62720		12.85	0.00	0	2,853.00
\$ / R		On 27/03/2015	10.80	Put	17.99620	0.01800	19.87120	0.01987	17.996	12.18	0.00	0	300.00
\$ / R		On 27/03/2015	11.04	Put	39.53290	0.03953	44.27440	0.04427	39.533	11.82	0.00	0	2,083.00
\$ / R		On 27/03/2015	11.15	Put	57.38610	0.05739	66.77280	0.06677	57.386	11.82	0.00	0	250.00
\$ / R		On 27/03/2015	11.61	Call	301.79060	0.30179	262.47510	0.26248	301.791	12.68	0.00	0	2,083.00
\$ / R		On 27/03/2015	11.81	Call	218.46210	0.21846	189.48260	0.18948	218.462	13.30	0.00	0	250.00
\$ / R		On 27/03/2015	14.85	Call	1.74030	0.00174	1.41730	0.00142	1.740	20.95	0.00	0	300.00
\$ / R		On 01/04/2015		Any day expiry	11.70300	11.70300	11.63670	11.63670		12.87	0.00	0	0.00
\$ / R		On 01/04/2015	11.20	Put	72.98450	0.07298	83.49200	0.08349	72.984	11.94	0.00	0	22,187.00
\$ / R		On 01/04/2015	12.24	Call	125.01070	0.12501	107.58430	0.10758	125.011	15.04	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/04/2015	Any day expiry		11.75650	11.75650	11.68800	11.68800		13.21	0.00	0	2,700.00
\$ / R	10.80	Put	Any day expiry	31.01450	0.03101	33.37780	0.03338		31.014	12.10	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	80.30950	0.08031	89.32770	0.08933		80.309	11.90	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	246.24650	0.24625	216.94800	0.21695	246.247		14.17	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	29.43740	0.02944	25.78100	0.02578	29.437		27.11	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.81210	11.81210	11.74380	11.74380		13.41	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	44.34980	0.04435	47.28290	0.04728	44.350		12.23	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	61.95110	0.06195	66.31540	0.06632	61.951		12.14	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	98.56910	0.09857	105.99690	0.10600	98.569		11.99	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	347.82670	0.34783	314.26300	0.31426	347.827		13.77	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	257.93390	0.25793	232.34930	0.23235	257.934		14.91	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	49.55570	0.04956	43.47420	0.04347	49.556		27.82	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.83700	11.83700	11.76880	11.76880		13.57	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.84280	11.84280	11.77460	11.77460		13.57	15,099,570.00	1,275	68,585.00
\$ / R	10.73	Put	Foreign Exchange Future	43.48520	0.04349	46.33800	0.04634	43.485		12.32	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	45.58330	0.04558	48.55370	0.04855	45.583		12.31	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	51.19350	0.05119	54.47970	0.05448	51.194		12.28	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	76.25030	0.07625	80.93860	0.08094	76.250		12.17	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	79.55410	0.07955	84.42800	0.08443	79.554		12.16	0.00	0	75,000.00
\$ / R	11.40	Put	Foreign Exchange Future	185.13690	0.18514	204.41380	0.20441	185.137		12.40	0.00	0	4,800.00
\$ / R	11.50	Call	Foreign Exchange Future	570.00490	0.57000	523.49930	0.52350	570.005		12.66	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	227.20490	0.22720	248.89930	0.24890	227.205		12.66	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	516.81510	0.51682	472.71020	0.47271	516.815		12.92	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	491.95040	0.49195	449.03040	0.44903	491.950		13.05	0.00	0	800.00
\$ / R	12.30	Call	Foreign Exchange Future	270.63970	0.27064	246.31820	0.24632	270.640		15.18	0.00	0	1,600.00
\$ / R	12.56	Call	Foreign Exchange Future	218.74260	0.21874	198.98830	0.19899	218.743		16.11	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	207.01610	0.20702	188.38560	0.18839	207.016		16.35	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	157.61560	0.15762	143.55060	0.14355	157.616		17.65	0.00	0	65,000.00
\$ / R	13.22	Call	Foreign Exchange Future	135.13050	0.13513	122.92200	0.12292	135.130		18.38	0.00	0	22,850.00
\$ / R	13.46	Call	Foreign Exchange Future	115.31800	0.11532	105.03070	0.10503	115.318		19.15	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.86960	11.86960	11.80150	11.80150		13.56	0.00	0	1,636.00
\$ / R	10.80	Put	Any day expiry	56.44310	0.05644	60.22110	0.06022	56.443		12.28	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	114.13360	0.11413	122.05510	0.12206	114.134		12.04	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	264.79550	0.26480	242.56790	0.24257	264.795		15.71	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	59.57670	0.05958	53.29060	0.05329	59.577		27.56	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.93300	11.93300	11.86530	11.86530		13.93	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	67.23930	0.06724	72.09810	0.07210	67.239		12.25	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	130.64660	0.13065	137.66670	0.13767	130.647		12.17	0.00	0	250.00
\$ / R	12.71	Call	Any day expiry	281.67030	0.28167	259.96760	0.25997	281.670		16.50	0.00	0	250.00
\$ / R	16.15	Call	Any day expiry	78.27730	0.07828	68.74490	0.06874	78.277		27.40	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.98900	11.98900	11.92190	11.92190		14.17	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	76.31380	0.07631	81.82390	0.08182	76.314		12.26	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	144.48090	0.14448	151.60640	0.15161	144.481		12.30	0.00	0	250.00
\$ / R	12.97	Call	Any day expiry	292.40940	0.29241	269.78090	0.26978	292.409		17.29	0.00	0	250.00
\$ / R	16.50	Call	Any day expiry	87.00880	0.08701	73.89790	0.07390	87.009		27.21	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		12.01600	12.01600	11.94930	11.94930		14.18	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.02370	12.02370	11.95710	11.95710		14.17	18,877,209.00	1,570	26,168.00
\$ / R	10.56	Put	Foreign Exchange Future	57.20890	0.05721	58.90260	0.05890	57.209		12.66	0.00	0	18,946.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,484.38920		1.48439	1,419.61850	1.41962		1,484.389	12.59	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	112.81460		0.11281	119.00670	0.11901		112.815	12.27	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,140.52990		1.14053	1,080.31520	1.08032		1,140.530	12.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	116.82990		0.11683	123.21520	0.12322		116.830	12.28	0.00	0	44,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	187.44790		0.18745	197.10750	0.19711		187.448	12.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	264.39620		0.26440	282.35650	0.28236		264.396	12.64	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	283.00600		0.28301	301.72380	0.30172		283.006	12.76	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	563.35110		0.56335	524.12940	0.52413		563.351	14.17	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	416.73820		0.41674	385.95480	0.38595		416.738	15.77	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	309.80080		0.30980	285.80630	0.28581		309.801	17.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	202.34670		0.20235	185.59430	0.18559		202.347	20.18	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	180.63590		0.18064	165.58130	0.16558		180.636	21.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	172.70900		0.17271	160.76300	0.16076		172.709	22.15	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.05080		12.05080	11.98440	11.98440			14.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	85.31520		0.08532	88.40570	0.08841		85.315	12.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	155.28250		0.15528	163.45940	0.16346		155.283	12.32	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	227.85010		0.22785	238.88670	0.23889		227.850	12.42	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	303.60630		0.30361	279.01600	0.27902		303.606	18.11	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	222.01430		0.22201	203.19340	0.20319		222.014	20.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	100.12430		0.10012	88.77060	0.08877		100.124	27.02	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.10860		12.10860	12.04300	12.04300			14.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	94.58610		0.09459	97.47070	0.09747		94.586	12.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	165.04390		0.16504	172.88250	0.17288		165.044	12.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	313.23180		0.31323	288.05420	0.28805		313.232	18.80	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	121.59910		0.12160	104.51800	0.10452		121.599	27.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.16230		12.16230	12.09750	12.09750			14.65	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	103.58780		0.10359	105.68300	0.10568		103.588	12.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	173.04320		0.17304	179.86830	0.17987		173.043	12.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	320.36270		0.32036	296.17910	0.29618		320.363	19.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	116.33250		0.11633	106.14200	0.10614		116.333	26.78	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.18720		12.18720	12.12270	12.12270			14.78	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.19300		12.19300	12.12860	12.12860			14.78	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	130.64330		0.13064	132.28230	0.13228		130.643	12.31	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,373.64330		1.37364	1,310.88230	1.31088		1,373.643	12.31	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,331.55030		1.33155	1,272.55100	1.27255		1,331.550	12.24	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,183.77200		1.18377	1,126.14490	1.12614		1,183.772	12.44	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,047.34690		1.04735	991.27620	0.99128		1,047.347	12.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	334.62230		0.33462	349.54770	0.34955		334.622	12.88	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	473.17520		0.47318	441.01480	0.44101		473.175	17.08	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	454.41020		0.45441	423.32900	0.42333		454.410	17.36	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	436.90550		0.43691	406.85190	0.40685		436.906	17.64	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	399.05790		0.39906	370.76580	0.37077		399.058	18.30	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	290.96240		0.29096	269.63320	0.26963		290.962	20.66	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.21210		12.21210	12.14800	12.14800			14.77	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	111.34940		0.11135	112.68230	0.11268		111.349	12.52	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	178.66000		0.17866	184.54090	0.18454		178.660	12.39	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	325.29590		0.32530	302.00930	0.30201		325.296	20.05	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	114.71380		0.11471	103.24210	0.10324		114.714	26.63	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 11/03/2016	Any day expiry			12.37690		12.37690		12.31500	12.31500		15.21	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.38320		12.38320		12.32140	12.32140		15.33	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.56650		12.56650		12.50660	12.50660		15.69	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.57490		12.57490		12.51510	12.51510		15.68	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.77290		12.77290		12.71520	12.71520		16.02	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.78130		12.78130		12.72370	12.72370		16.11	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.96250		12.96250		12.90680	12.90680		16.27	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.97300		12.97300		12.91750	12.91750		16.27	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.67180		11.67180		11.60660	11.60660		12.43	735,323.40	63	1,589.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	46,742.42140		0.46742	41,612.86500	0.41613	46,742.421		11.83	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.84280		11.84280		11.77460	11.77460		13.57	438,183.60	37	153.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.02370		12.02370		11.95710	11.95710		14.17	444,876.90	37	43.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.19300		12.19300		12.12860	12.12860		14.78	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.53740		17.53740		17.48940	17.48940		15.70	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	695.92530		0.69593	733.81940	0.73382	695.925		18.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	967.06340		0.96706	1,011.51760	1.01152	967.063		19.57	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,095.41870		1.09542	1,141.07730	1.14108	1,095.419		20.26	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.01410		0.00001	0.01990	0.00002	0.014		34.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.08460		0.00008	0.06380	0.00006	0.085		44.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.08830		0.00009	0.06570	0.00007	0.088		44.85	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.67050		17.67050		17.62640	17.62640		12.35	0.00	0	32,827.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	48.55100		0.04855	45.61450	0.04561	48.551		11.76	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	97.10020		0.09710	94.01240	0.09401	97.100		11.85	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	47.55600		0.04756	41.93980	0.04194	47.556		13.96	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	29.51050		0.02951	28.65830	0.02866	29.511		14.06	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	16.92930		0.01693	17.19870	0.01720	16.929		14.82	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.91690		17.91690		17.86980	17.86980		13.55	0.00	0	6,057.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.18030		18.18030		18.13650	18.13650		13.62	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.43120		18.43120		18.39130	18.39130		14.47	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09977		0.09977		0.09939	0.09939		15.38	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10135		0.10135		0.10093	0.10093		14.62	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10306		0.10306		0.10263	0.10263		15.36	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.37260		13.37260		13.38960	13.38960		13.35	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	3.70100		0.00370	12.03050	0.01203	3.701		17.96	0.00	0	10,000.00
€ / R	On 23/01/2015	Any day expiry			13.37470		13.37470		13.39390	13.39390		14.24	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	46.07900		0.04608	67.80410	0.06780	46.079		16.00	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.44040		13.44040		13.46320	13.46320		12.99	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	33.73490		0.03373	35.31640	0.03532	33.735		16.58	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,003.33490		1.00333	982.11640	0.98212	1,003.335		16.58	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.48870		13.48870		13.51130	13.51130		12.96	176,094,978.50	13,055	88,675.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	234.58900		0.23459	213.97190	0.21397	234.589		12.83	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	485.63220		0.48563	460.59020	0.46059	485.632		13.94	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	639.90110		0.63990	614.26150	0.61426	639.901		14.59	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	656.06810		0.65607	630.40170	0.63040	656.068		14.66	0.00	0	8,500.00

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	14.25	Put	850.09430		0.85009		824.41920	0.82442	850.094	15.43	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	33.64700		0.03365		31.83250	0.03183	33.647	18.15	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	31.62420		0.03162		29.88670	0.02989	31.624	18.31	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	24.86910		0.02487		23.41500	0.02341	24.869	18.97	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	24.01420		0.02401		22.59950	0.02260	24.014	19.07	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	23.19520		0.02320		21.81830	0.02182	23.195	19.17	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	22.92940		0.02293		21.56550	0.02157	22.929	19.20	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	21.90510		0.02191		20.58980	0.02059	21.905	19.33	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	18.73960		0.01874		17.58350	0.01758	18.740	19.79	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.67520		13.67520		13.69430	13.69430		13.34	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	242.85360		0.24285		234.96490	0.23496	242.854	15.55	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.70180		13.70180		13.72100	13.72100		13.48	10,755,913.00	785	19,930.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	307.03220		0.30703		284.11550	0.28412	307.032	12.88	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	143.19890		0.14320		136.66710	0.13667	143.199	18.17	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.93320		13.93320		13.95430	13.95430		14.13	1,044,990.00	75	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.15570		14.15570		14.18010	14.18010		14.46	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	612.37200		0.61237		569.60800	0.56961	612.372	13.81	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	331.68610		0.33169		317.51140	0.31751	331.686	19.71	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			564.17700		564.17700		557.70600	557.70600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			573.05700		573.05700		566.48900	566.48900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			459.53700		459.53700		457.33400	457.33400			0.00	0	116.00
AL37	On 07/05/2015	Index Future			466.77000		466.77000		464.53600	464.53600			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			553.11600		553.11600		548.36900	548.36900			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			561.82200		561.82200		557.00500	557.00500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			502.66000		502.66000		498.65800	498.65800			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			510.57200		510.57200		506.51100	506.51100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			519.19900		519.19900		515.07500	515.07500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.50470		9.50470		9.49010	9.49010		12.32	190,094.00	20	23,075.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	139.28760		0.13929		141.27210	0.14127	139.288	12.34	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	115.74090		0.11574		107.67870	0.10768	115.741	12.88	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	29.19100		0.02919		26.00060	0.02600	29.191	14.19	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.58440		9.58440		9.56840	9.56840		11.53	0.00	0	7,770.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.67180		9.67180		9.65750	9.65750		11.74	628,667.00	65	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.75740		9.75740		9.74510	9.74510		12.17	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.69170		9.69170		9.71680	9.71680		11.29	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.81370		9.81370		9.83790	9.83790		11.42	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			189.04050		189.04050		161.86450	161.86450			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			13.65430		13.65430		13.13140	13.13140		18.19	655,406.40	48	3,169.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 12/06/2015	Foreign Exchange Future		13.90440	13.90440		13.35890	13.35890		16.66	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.86230	1.86230		1.86160	1.86160		11.72	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.87490	1.87490		1.87410	1.87410		12.36	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		123.43697	123.43697		123.72057	123.72057			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.88042	123.88042		124.16977	124.16977			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		8.92184	90.26262		9.03851	89.32250			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.98969	87.89586		9.10975	86.94181			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.04659	89.39748		9.17012	88.42811			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		499.48700	499.48700		495.80700	495.80700			0.00	0	440.00
GOVI	On 07/05/2015	GOVI		507.34900	507.34900		503.61500	503.61500			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		515.92100	515.92100		512.13000	512.13000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.97062	117.97062		117.97849	117.97849			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.83702	119.83702		119.84627	119.84627			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		125.64398	125.64398		125.65241	125.65241			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		127.63197	127.63197		127.64178	127.64178			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		127.47705	127.47705		127.48442	127.48442			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.12500	128.12500		128.13382	128.13382			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

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 05/02/2015	Bond Future		135.48255	135.48255		135.82561	135.82561			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future		137.62622	137.62622		137.97596	137.97596			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		224.31300	224.31300		224.31200	224.31200			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		227.86100	227.86100		227.86300	227.86300			0.00	0	82.00
IGOV	On 06/08/2015	Index Future		231.73000	231.73000		231.73300	231.73300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		607.90900	607.90900		607.61100	607.61100			0.00	0	159.00
ILBI	On 07/05/2015	Index Future		617.74700	617.74700		617.44700	617.44700			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.08000	93.92000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.07000	93.93000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.07000	93.93000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.06000	93.94000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.06000	93.94000		6.13000	93.87000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.09000	93.91000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.18000	93.82000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.30000	93.70000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.40000	93.60000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.49000	93.51000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		6.58000	93.42000		6.67000	93.33000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12590	0.12590		0.12550	0.12550			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05830	0.05830		0.05860	0.05860		21.17	0.00	0	3,620.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05510	0.05510		0.05560	0.05560			0.00	0	60,754.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.15570	1.15570		1.16410	1.16410			0.00	0	203.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.15700	1.15700		1.16530	1.16530			0.00	0	150.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.15880	1.15880		1.16700	1.16700			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.16100	1.16100		1.16910	1.16910			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future		7.35424	126.06367		7.48070	124.92069		7.32	882,445.69	7	28,238.00
R186	On 05/02/2015	Bond Future	8.00	Put	3.45000	0.00345	18.09000	0.01809	3.450	7.65	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1.90000	0.00190	10.91000	0.01091	1.900	7.68	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.98	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.38923	128.04783	7.52009	126.88789		7.59	5,762,152.35	45	219.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,846.71000	1.84671	0.00000	0.00000	1,846.710	7.49	92,335.50	50	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	786.35000	0.78635	1,117.14000	1.11714	786.350	7.61	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.40874	124.93497	7.54414	123.75663		7.69	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	135.26000	0.13526	196.97000	0.19697	135.260	8.16	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.41090	127.17141	7.55057	125.97618		7.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	9.00	Put	258.16000		0.25816		347.61000	0.34761	258.160	7.91	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			285.53013		285.53013		285.54729	285.54729			0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.04748		290.04748		290.06776	290.06776			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			237.82381		237.82381		236.80463	236.80463			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.58623		241.58623		240.55345	240.55345			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			7.05919		107.67104		7.19094	106.85553		5.55	0.00	0	8,864.00
R2023	On 07/05/2015	Bond Future			7.08713		105.44203		7.22433	104.61460		5.91	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.09577		107.24294		7.23880	106.40264		5.73	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	14.62000		0.01462		24.46000	0.02446	14.620	6.12	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.33139		107.88287		6.44448	107.60926		1.80	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,228.29000		3.22829		2,954.68000	2.95468	3,228.290	2.00	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.32610		105.41471		6.45200	105.13773		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.25206		107.21553		6.39381	106.93501		1.66	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			7.83046		101.69661		7.96209	100.54515			0.00	0	3,666.00
R2030	On 07/05/2015	Bond Future			7.87429		103.29730		8.00980	102.12882			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			7.99626		105.34366		8.12771	104.11860			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.04079		102.84690		8.17598	101.60352			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.07354		104.60421		8.21254	103.34072			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			8.11550		104.14326		8.22693	102.98504			0.00	0	34,464.00
R2037	On 07/05/2015	Bond Future			8.16014		105.78242		8.27451	104.60708			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.19508		103.32929		8.31247	102.13527			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.58289		105.86965		6.70027	105.46459		2.83	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.60191		107.53597		6.72841	107.12550		2.80	0.00	0	100.00
R204	On 06/08/2015	Bond Future			6.58180		105.33456		6.71875	104.91823		2.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/08/2015	Bond Future	8.41	Put	7.13000		0.00713		12.12000	0.01212	7.130	3.00	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.25040		105.71065		8.35678	104.50346			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.29489		107.37445		8.40398	106.14934			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.33043		104.82322		8.44227	103.57869			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.23569		109.74323		8.34187	108.49594			0.00	0	34,391.00
R2048	On 07/05/2015	Bond Future			8.27606		107.04061		8.38487	105.77456			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.30716		108.86894		8.41861	107.58250			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			6.73883		102.62703		6.86094	102.11709		3.74	0.00	0	36,436.00
R207	On 07/05/2015	Bond Future			6.76603		104.24235		6.89569	103.72527		3.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,808.42000		3.80842		3,320.87000	3.32087	3,808.420	3.90	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.76316		102.37882		6.90124	101.85410		3.70	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,897.56000		2.89756		2,481.17000	2.48117	2,897.560	3.82	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.72085		104.21148		6.86732	103.68075		3.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,988.94000		2.98894		2,591.21000	2.59121	2,988.940	3.69	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.86847		101.87007		6.99030	101.27257		4.53	0.00	0	50,443.00
R208	On 07/05/2015	Bond Future			6.89471		100.07406		7.02269	99.46806		4.73	9,507,035.70	95	95.00
R208	On 06/08/2015	Bond Future			6.89690		101.78378		7.03155	101.16853		4.56	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	9.66000		0.00966		16.04000	0.01604	9.660	4.88	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.87238		100.20287		7.01362	99.57996		4.57	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	95.57000		0.09557		133.44000	0.13344	95.570	4.88	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.01985		84.39141		8.13603	83.38699		11.25	1,687,828.20	20	14,609.00
R209	On 07/05/2015	Bond Future			8.05873		82.57216		8.17781	81.55264		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.08730		83.98289		8.20929	82.94690		12.03	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	89.40000		0.08940		125.10000	0.12510	89.400	12.73	0.00	0	2,914.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future		176.47526	176.47526		176.88176	176.88176			0.00	0	628.00
R210	On 07/05/2015	Bond Future		177.19228	177.19228		177.60690	177.60690			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		131.06981	131.06981		131.08084	131.08084			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.14344	133.14344		133.15607	133.15607			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		136.82104	136.82104		136.74308	136.74308			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		138.98570	138.98570		138.90802	138.90802			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		7.86573	95.33020		7.99714	94.21908		9.58	0.00	0	16,882.00
R213	On 07/05/2015	Bond Future		7.90501	93.28669		8.04004	92.15890		10.41	0.00	0	0.00
R213	On 06/08/2015	Bond Future		7.93285	94.88005		8.07162	93.73401		10.18	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.12515	85.43152		8.23632	84.41463		11.94	0.00	0	13,407.00
R214	On 07/05/2015	Bond Future		8.16315	83.48538		8.27699	82.45319		13.03	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.19176	84.91128		8.30829	83.86247		12.80	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		20,944.60000	20,944.60000		20,924.07000	20,924.07000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.94870	4.94870		5.00060	5.00060		9.99	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.93810	4.93810		4.99370	4.99370		9.51	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.73810	1.73810		1.71540	1.71540			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.70260	1.70260		1.67930	1.67930			0.00	0	0.00
Total for Derivatives :											341,967,247.64	25,735	3 799 035.00

i-Bonds

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40447			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.73000		102.80000		6.73000	102.78142			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55464			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.88000		107.93434		7.88000	107.91129			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.02005			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.45000		107.48944		8.45000	107.46500			0.00	0	700,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		104.84200		10.00000	104.81500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.24855			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.34009			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.74500		99.93924		8.74500	99.91561			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.96013		100.00000	10.93358			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.82440		10.84000	101.79472			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.85000		102.79603		6.85000	102.77697			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	102.27162			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.23500		106.39434		8.23500	106.37062			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		105.92000		10.00000	105.89200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39000		125.41833		2.39000	271.43234			0.00	0	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32801			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18028			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70253			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.73018			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.74848			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000		0.00000	100.25372			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.00900			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond			0.00000	100.00000		0.00000	99.68103			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond			100.00000	89.32056		100.00000	89.10585			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond			2.13000	172.88167		2.13000	172.86159			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond			2.76000	163.56416		2.76000	163.54243			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond			2.17000	174.42375		2.17000	174.40329			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			1.82000	186.45202		1.82000	186.43189			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			7.43125	80.52408		7.43125	80.50827			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			7.43125	80.52408		7.43125	80.50827			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	100.62721			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	100.29645			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.14143			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	100.00000		0.00000	90.87000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43574			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.02000	108.77575		7.02000	108.75502			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08008			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.68000	94.00152		2.68000	109.04681			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.41000	102.94117		2.41000	162.33405			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.29000	118.12199		2.29000	216.46796			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.79000	97.10775		8.79000	97.08468			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	101.71493			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.50500			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	106.96530		9.63000	106.93767			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		8.87500	112.68165		8.87500	112.65477			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.15500	95.35573		8.15500	95.33478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	112.49000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		8.97000	111.93905		8.97000	111.91207			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.87113			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.78504			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.58500	109.74779		7.58500	109.72522			84,193,500,000.00	11,100,000	1,590,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.16000	108.76679		8.16000	108.74290			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.89000	102.22042		6.89000	102.20148			0.00	0	1,600,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.24000	100.96172		8.24000	100.93933			137,608,000,000.00	16,700,000	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.07000	101.27320		9.07000	101.24838			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.28000	105.51361		7.28000	105.49277			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20000	217.22543		2.20000	275.19207			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.77000	126.42962		1.77000	130.82847			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.16000	129.38970		2.16000	133.72134			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00643		100.00000	0.00642			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	86.13986		100.00000	85.93953			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18000	106.14445		11.18000	106.11256			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.68862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.95150	100.00000	5.93677				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.73006				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.31768				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.47373	100.00000	35.38588				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.64717				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.60951	11.00000	67.59018				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		35.47373	100.00000	35.38588			60,000,000,000,000.00	600,000,000	300,000,000.00	
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	100.68901				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.75397				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.66002				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.67961				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.68823				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.76017				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.76017				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.75881				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.75881				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.76153				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.76769				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.92000	10.00000	105.89200				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.48961				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.66788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.68723			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.69501			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.67936			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64436			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.64000	106.05562		8.64000	106.25384			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.87084			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52168			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	87.78403			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.49219			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.55507			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.65993			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.65966			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08473			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.65919			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.76426			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22989			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.79619			0.00	0	4,916,855,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.87766			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.66230			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.71667			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57386			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59981			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64839			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62092			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58959			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59823			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.44808		10.23000	103.41957			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60670			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59352			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	117.84166			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		8.82000	104.36509		8.82000	104.34035			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64597			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	116.77590		1.75000	116.84514			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67735			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59884			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62538			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.64473			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.60601			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89041			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09085			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.24120			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.59903			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.64296			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.64086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63219			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.66534			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67551			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94991			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17847			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67795			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67795			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70654			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71651			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57240			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70654			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.84337			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.69128			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.67565			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	128.63974			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.56001			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59050			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58508			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.19060			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59981			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61695			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.62538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59129			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59050			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.65291			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98414			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85491			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.79898			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.28686			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99612			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08488			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.49320		100.00000	24.43387			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.15508		100.00000	13.12251			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.20962			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01935			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02139			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02412			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.02008			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.37000	100.76885		7.37000	100.74881			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.02562			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.02967			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.19000	104.36405		8.19000	104.34090			0.00	0	2,900,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.97000	118.22329		8.97000	118.19480			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.97000	108.15930		6.97000	108.13884			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.53000	105.91091		8.53000	105.88648			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.06942		100.00000	14.03811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond		9.38500	106.39059		9.38500	106.36365			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.66000	166.74842		2.66000	166.72662			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96298			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82439			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47778			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.51343			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	100.68395			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.48564			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59020			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	100.62092			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66161			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.04293			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	103.29000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.98327			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.63977			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	131.25797		2.54000	298.23427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	96.99462			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	107.46658			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.13409			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	94.37369			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.31106			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.65224			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.56477			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.56394		2.55500	208.47587			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	28.23610		100.00000	28.17326			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.15846		100.00000	17.11598			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.25743		100.00000	17.21469			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.81212		100.00000	16.77048			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.77315			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54394			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42217			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.29000	107.71162		8.29000	107.68758			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.72644			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.91931			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.21505			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.73000	104.96534		8.73000	104.94070			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.26000	106.47140		7.26000	106.45054			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On	15/01/2016		Spot Bond	100.00000		51.96736	100.00000	51.83867				0.00	0	0.00
BAW3	On	02/10/2017		Spot Bond	0.00000		100.00000	0.00000	103.09049				0.00	0	0.00
BAW8	On	02/10/2017		Spot Bond	8.18500		107.17615	8.18500	107.15253				0.00	0	0.00
BAYA01	On	31/03/2016		Spot Bond	10.68108		102.79017	10.68108	101.92856				0.00	0	0.00
BAYA04	On	30/09/2015		Spot Bond	10.89185		101.04959	10.89185	100.86267				0.00	0	0.00
BAYA05	On	30/09/2015		Spot Bond	10.89485		101.02616	10.89485	100.85834				0.00	0	0.00
BAYA06	On	30/09/2016		Spot Bond	0.00000		100.00000	0.00000	100.59694				0.00	0	0.00
BAYA07	On	31/12/2015		Spot Bond	10.89783		100.95980	10.89783	100.85226				0.00	0	0.00
BAYA08	On	31/12/2017		Spot Bond	11.20279		102.00536	11.20279	102.07194				0.00	0	0.00
BAYA09	On	31/12/2015		Spot Bond	0.00000		100.00000	0.00000	100.61041				0.00	0	0.00
BAYA10	On	31/12/2015		Spot Bond	0.00000		100.00000	0.00000	100.61041				0.00	0	0.00
BAYA11	On	31/03/2016		Spot Bond	0.00000		100.00000	0.00000	100.61048				0.00	0	0.00
BAYA12	On	31/03/2016		Spot Bond	10.93108		100.71689	10.93108	100.64611				0.00	0	0.00
BAYA13	On	31/03/2016		Spot Bond	10.91570		101.97047	10.91570	100.99768				0.00	0	0.00
BAYA14	On	30/09/2015		Spot Bond	10.89185		101.04959	10.89185	100.86267				0.00	0	0.00
BAYA15	On	30/06/2016		Spot Bond	10.71696		101.56411	10.71696	101.26245				0.00	0	0.00
BAYA16	On	30/09/2016		Spot Bond	9.84351		97.62154	9.84351	101.04781				0.00	0	0.00
BAYA17	On	30/09/2016		Spot Bond	0.00000		100.00000	0.00000	100.58085				0.00	0	0.00
BAYA18	On	31/12/2016		Spot Bond	0.00000		100.00000	0.00000	100.56793				0.00	0	0.00
BAYA19	On	31/12/2016		Spot Bond	0.00000		100.00000	0.00000	100.56793				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	9.76176		102.06784	9.76176	101.50585				0.00	0	0.00
BAYA24	On	30/06/2017		Spot Bond	10.96000		100.89049	10.96000	100.88514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55213			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.88500	74.89580		10.88500	99.03862			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	100.52986			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.85178		9.28000	100.51096			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56003			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.69000	73.61056		10.69000	98.99248			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54422			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55740			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55740			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	100.53790			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56981			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	100.56981			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53896			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55134			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56990			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41948			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44915			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.68108	102.91880		13.68108	102.07492			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.72627	101.81753		14.72627	101.88784			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.55914	102.07331		13.55914	101.51528			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.72757			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.72757			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.75356			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.63619			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	26.01714		100.00000	25.96778			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.68891		100.00000	19.64015			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.91912		100.00000	17.87474			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.06119		100.00000	11.03379			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.06766		100.00000	11.03994			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.37350		100.00000	13.34039			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.58791		100.00000	11.55921			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02399			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98199			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.24218			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25619			0.00	600,000,000	300,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.35701		100.00000	8.33632			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.35701		100.00000	8.33632			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.10000	103.25535		2.10000	179.57950			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.49000	103.65508		7.49000	169.22908			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.49000	104.96673		7.49000	169.46693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	7.87500	104.09180		7.87500	104.06972			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	7.29000	101.78747		7.29000	101.76733			823,770,000,000.00	113,000,000	213,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82915			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98080			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97907			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97774			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97378			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	32.76800		100.00000	26.15089			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	101.70879			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.74241			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75362			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.88807			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.06731			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.64836		100.00000	25.58623			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.64836		100.00000	25.58623			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	100.76841			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78304			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.73500	105.16396		7.73500	105.14191			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82688			0.00	0	100,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.71129	100.00000	14.67486				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.71129	100.00000	14.67486				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.62350				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.39000		104.55450	10.39000	103.38546				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		57.31037	100.00000	57.20164				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.03055				0.00	0	150,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.05623				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.00000		71.25225	8.00000	103.64660				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.69792				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.54578				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.09515				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.26645				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.08306				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.13662				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.23392				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.63820				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.30797				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		87.91015	100.00000	87.69983				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.86440				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.86046				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.96208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.78178			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96562			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86251			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77665			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.40407			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.18477			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.50029			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.36127			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.09025			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.05406			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.99514			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.84757			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.64010			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.53710			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.50318			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.72089			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.04685		100.00000	25.98234			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69646			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.34503			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.88500	111.48851		8.88500	111.46174			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.81003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		8.78500	104.25449		8.78500	104.22973			0.00	0	625,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.89000	102.61517		11.89000	102.58243			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.66626			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.79000	104.66770		11.79000	104.63512			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41662			0.00	600,000,000	300,000,000.00
CBL16	On 18/05/2017	Spot Bond		8.77500	103.01655		8.77500	102.99212			0.00	0	211,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.84947			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.79000	101.98297		11.79000	101.95122			0.00	0	70,000,000.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.20983			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.14514			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.56458			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.48000	97.75625		9.48000	97.73125			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.34000	119.53099		9.34000	119.50101			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.62000	113.40890		9.62000	113.37962			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.50000	121.76836		8.50000	121.74037			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33770			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.08500	104.83284		11.08500	104.80160			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.13671			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.97459			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.92010		10.00000	105.89240			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41147			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.75228			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.84773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91701			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.21207			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48952			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.50806			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52968			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	102.25816			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.23501			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.35734			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.59514			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66005			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34048			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.54639		10.11000	100.51900			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29814			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	122.30372		2.76000	122.28751			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	119.47478		3.14000	122.29827			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.24509		8.25000	103.22204			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.86000	129.50272		2.86000	123.60944			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	127.36499		2.40000	121.57052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92114			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.22000	102.70202		8.22000	102.67928			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.27000	102.78464		8.27000	102.76176			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.27000	102.78464		8.27000	102.76176			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.32000	101.62484		8.32000	101.60208			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.67572			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74306			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.39819			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18503			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25779			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.79498		9.35000	103.76921			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.79498		9.35000	103.76921			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16424			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16729			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	100.78667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53973		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57318		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57494		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53973		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53973		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56451		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38174		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00145		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48210		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48210		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48210		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90438		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.62000	106.64528	8.62000	106.62042		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.60387		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76582		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97322		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96955		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02508		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.19622		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.39262		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19865		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.07190		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90803		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.75985		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58196			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59826			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.91948			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.56409			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76821			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55211			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84565			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34316			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54618			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40328			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72036			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36788			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51962			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51054			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.98852			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.60452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.07000	98.94443	10.07000	98.91758				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.59000	100.56981	10.59000	100.54114				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48827				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.71581				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.56828				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86662				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.96150				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.34289	8.80500	101.94675				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62925				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86531				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	129.75704				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.65788				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.66947				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.71426				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.69144				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95714				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.86207				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.75408				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48827				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.15196				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.31994				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.81809				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.82740				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95129			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.78514			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60514			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.69265			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.81983			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.54288			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47713			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.84095			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.13169			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95699			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.78271			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88276			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.57344			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.37652		10.55000	103.40810			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.25000	110.30181		9.25000	111.33492			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.64077			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91928			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.39000	111.83870		11.39000	113.09709			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.05818			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.42000	112.76871		11.42000	112.59869			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	9.85000	106.32914		9.85000	106.19031			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.05818			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.85924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.73378			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.63095			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.64427			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64440			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50887			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.75000	108.62824		8.75000	108.49982			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.28824			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69496			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.55506		10.55000	103.52565			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.70541		11.00000	100.99312			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98139			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.70654			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.96110			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.18000	109.02732		11.18000	108.86362			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.77436			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.64416			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.85839			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.68744			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	100.38260			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59338			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59826			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	100.63312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	40.16554	7.01000	40.77455				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	178.59809				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.87500	104.09180	7.87500	147.64018				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.49000	38.36004	7.49000	169.22908				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.49000	38.79516	7.49000	169.46693				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.77324				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.72855				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18612				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18612				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68352				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.63966				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64833				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18236				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64086				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86662				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58353				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.62871				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.62479				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.96874				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.33315				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.03550				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.72938	8.87000	107.06233				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.13500	103.65114		8.13500	103.62844			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.42000	117.43226		9.42000	117.40256			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.06000	103.55917		8.06000	103.53669			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.99000	111.88320		8.99000	111.85603			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.03000	108.35678		9.03000	108.33049			0.00	0	40,000,000.00
COT01	On 03/04/2023	Spot Bond	9.40000	101.09575		9.40000	101.07024			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.22000	102.90880		10.22000	102.88063			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.22000	95.72399		10.22000	95.69778			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14081			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05592			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.86551			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.06200		100.00000	10.03708			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.15207			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.58675			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.69418			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.04655			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.58838		100.00000	9.56464			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.23060		100.00000	12.20031			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.72500	102.62048		10.72500	103.59071			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.41217		100.00000	14.37649			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.10091		100.00000	6.08580			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.15468		100.00000	15.11715			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.90718			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.46000	100.70976		7.46000	100.68938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96911			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82853			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13761			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	65.92074		100.00000	65.76104			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87514			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.24806			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	103.21133			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.16477			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.82586			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.16505			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.94744			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.71812			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.45692			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		7.98000	106.01778		7.98000	105.99499			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.07000	111.88849		7.07000	111.86713			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.82500	110.94979		7.82500	110.92665			325,520,000,000.00	41,600,000	1,810,000,000.00
DV23	On 27/02/2023	Spot Bond		8.46000	112.87763		8.46000	112.85221			101,928,618,000.00	12,048,300	1,131,223,200.00
DV24	On 18/02/2024	Spot Bond		8.66000	110.47816		8.66000	110.45271			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		8.93500	113.49631		8.93500	113.46936			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50193			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.40025			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.66084			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70694		0.00		0	0.00	
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71743		0.00		0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.29606		0.00		0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62361		0.00		0	0.00	
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85674		0.00		0	0.00	
E170	On 01/08/2020	Spot Bond	7.33000	133.98241	7.33000	133.95619		0.00		0	2,154,020,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.46754		0.00		0	0.00	
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
EL037	On 31/01/2037	Spot Bond	2.28500	99.32157	2.28500	100.56514		0.00		0	0.00	
EL15	On 29/06/2015	Spot Bond	1.20000	100.97218	1.20000	134.60931		0.00		0	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.13000	123.02849	2.11000	123.29070		0.00		0	9,172,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.06000	111.54011	2.06000	111.52731		0.00		0	0.00	
EL30	On 29/07/2030	Spot Bond	2.07000	111.26832	2.07000	111.25564		0.00		0	0.00	
EL31	On 02/06/2031	Spot Bond	2.14000	103.25186	2.14000	103.23983		0.00		0	0.00	
EL36	On 31/01/2036	Spot Bond	2.26500	99.67595	2.26500	100.91886		0.00		0	15,300,000,000.00	
EMM01	On 28/07/2020	Spot Bond	8.88000	107.01022	8.88000	106.98496		0.00		0	0.00	
EMM02	On 11/03/2021	Spot Bond	8.73000	113.18672	8.73000	113.16000		0.00		0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.27000	106.92412	9.27000	106.89736		0.00		0	0.00	
EMM04	On 16/05/2028	Spot Bond	9.57000	98.55665	9.57000	99.74076		0.00		0	0.00	
EMM05	On 17/04/2029	Spot Bond	9.71000	110.10579	9.71000	107.22701		0.00		0	4,333,332,900.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.31974		0.00		0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	95.55099		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79108			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.59518			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.53371			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16943			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.45196			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.60685			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	86.55800		100.00000	86.28750			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	101.03521		100.00000	100.77481			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.04000	101.51646		11.04000	101.48719			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.16679			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.69532			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48371			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.27000	100.77245		9.27000	100.74737			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.33524			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.15849			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	101.39684			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	101.48392			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.26885			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.32086			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.25845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.30179			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.27500			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.25756			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000		103.46201		7.05000	103.44232			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.25000		108.03408		7.25000	108.01295			98,637,700,000.00	13,605,200	19,904,000,000.00
ES23	On 25/01/2023	Spot Bond	7.85500		112.46996		7.85500	112.44641			43,255,215,690,500.00	5,506,711,100	12,434,903,800.00
ES26	On 02/04/2026	Spot Bond	8.21500		99.73601		8.21500	99.71395			982,365,308,500.00	119,581,900	16,108,569,100.00
ES33	On 15/09/2033	Spot Bond	8.90500		89.96550		9.02000	89.01389			1,555,118,441,500.00	174,634,300	46,663,278,500.00
ES42	On 25/04/2042	Spot Bond	9.09000		96.11608		9.09000	96.09261			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.32827			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.37037			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.21149			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01937			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.47182			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.28528			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.53027			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.01504			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.16699			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95243			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.45882		100.00000	12.42864			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.12506		100.00000	12.09569			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.74882			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.40665			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.83646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.89483			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.79000	99.76773		8.79000	99.74415			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76525			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76519			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.87474			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.10998			0.00	0	100,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.12122			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.13983			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.48000	104.92103		9.48000	103.76678			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.64000	108.54928		9.64000	108.52121			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72121			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	131.10919		2.16000	133.72134			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	126.87880		2.23000	274.59432			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39500	105.23544		2.39500	111.85075			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	103.16905		2.39000	162.69349			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.99155		2.18000	219.89473			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.29000	108.60132		7.29000	108.57984			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74100	64.61408		7.74100	63.98269			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44100	41.43083		9.44100	40.52212			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.11834		9.68000	39.19350			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	92.07762		100.00000	91.86398			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.33685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76191		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66009		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72434		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.02002	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.02002	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70654		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	100.67334		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81751		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	100.69496		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.01609	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	100.73893		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	100.91019		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.88339		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	17.77088		100.09221	17.72684			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63080			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.20737			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84775			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.71593			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70858			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	100.71644			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65455			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66019			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86423			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64859			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.23943		13.22500	62.21694			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61144			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61221			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91052			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	3.62500	96.96526		3.62500	100.30309			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66793			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66793			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.39586			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48827			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.71702			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61453			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.95637			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71966			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.51079			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.93600			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.12330			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.82586			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65400			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.84311			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60756			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.66019			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.66019			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71483			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.37969			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.40014			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55397			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24180			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.69728			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22223			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53554			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16189			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16233			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01869			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01860			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70771			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.80366		8.75000	101.77972			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.59914			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.80099		100.00000	9.77672			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.94783		100.00000	8.92566			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.36058			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.56015		100.00000	1.55629			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.68975			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.48833		100.00000	19.44111			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.63601			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.66400		100.00000	9.64007			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.65112		100.00000	18.60593			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.63598			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.30369		100.00000	10.27872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC217		On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.63195			0.00	0	0.00
FRC218		On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.54916			0.00	0	0.00
FRC219		On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.71117			0.00	0	0.00
FRC220		On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.60594			0.00	0	0.00
FRC221		On 31/01/2022	Spot Bond	2.97000	100.22546		2.97000	127.08663			0.00	0	0.00
FRC222		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.45766			0.00	0	0.00
FRC223		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43829			0.00	0	0.00
FRC224		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43829			0.00	0	0.00
FRC225		On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.35663			0.00	0	0.00
FRC226		On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60481			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71090			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70702			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94841			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.91037			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.50000	117.45908		3.50000	122.95024			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71954			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72659			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.55000	107.98928		3.55000	122.56808			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.53000	105.59067		3.53000	122.72077			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	3.09000	101.99350		3.09000	127.51173			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	3.16000	101.38187		3.16000	134.91799			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.14467			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71488			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83062			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80093			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67797			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67720			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18455			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69042			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.09132		100.00000	11.06385			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	37.18481		100.00000	37.09273			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	80.50802		100.00000	80.27398			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.93926		100.00000	20.88741			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.95150		100.00000	5.93677			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.92381		100.00000	10.89676			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.23000	152.79451		5.23000	152.76391			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49261			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.87316			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09887			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.28962			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.87316			0.00	0	240,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.38350			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.10414			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.00800	84.39478		2.00800	105.71733			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.38500	104.13467		2.38500	136.93192			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		99.94432		10.38000	99.91649			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.94432		10.38000	99.91649			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	102.00996			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.52500		101.81051		2.52500	110.51992			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		211.12895		2.49000	210.40240			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.49500		109.82637		2.49500	111.10305			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26230			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		210.24116		2.52000	209.51056			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.19358			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		111.01994		2.48000	111.00605			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.58500		109.37871		2.58500	109.36471			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.39436			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	40.77800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36897			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69000		107.38270		2.69000	107.37817			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		114.13969		2.64000	260.98808			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.47469		2.69000	259.15610			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		97.74005		2.41000	97.79165			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.78013		2.72000	203.68147			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.96500		88.39260		2.96500	102.37982			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.35000		125.78155		2.35000	272.21874			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000		126.78693		2.24000	274.39541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.96000		120.37636		2.96000	260.51641			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		102.06516		2.63000	129.82444			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.81613			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		133.73694		2.16000	129.63258			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02091			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28419			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.66900			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36500		109.44177		2.36500	110.60829			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.53637		104.97509	23.47550			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.44169		101.07593	27.37309			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.28405		100.44759	20.23363			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.86899		100.76967	25.80449			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		120.02963		2.01000	120.01608			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	2.34000		97.92221		2.34000	112.40117			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.69770			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.66039		2.37000	112.10056			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.26323			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		124.96606		2.44000	342.66416			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50462			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.16961			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	6.26000		103.45238		6.26000	103.43479			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.28000		103.91231		7.28000	103.89178			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.56500		105.19415		7.56500	105.17257			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.68000		110.76030		7.68000	110.73736			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.08000		105.25543		8.08000	105.23241			37,340,104,000,000.00	4,621,300,000	3,262,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.32000		104.58987		8.32000	104.56645			0.00	0	800,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.84000		96.83353		8.84000	96.81040			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.93000		113.00664		8.93000	112.97951			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.27000		101.98340		9.27000	104.49265			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.69500		102.36125		9.69500	102.33491			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.68500		85.75176		9.68500	85.72949			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.56199			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.56984			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.58943			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.62082			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.64434			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.74615			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.13749			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.18723			0.00	0	350,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.03351			0.00	0	200,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.23207			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.28186			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.32335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.50580			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.21917			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33614			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.53500	104.51824		8.53500	104.49425			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	101.65925			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.88749		100.00000	9.86300			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.15774		100.00000	17.11525			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.79251		100.00000	10.76421			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.88137			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.87891			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.87416			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.86825			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.86005			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	102.01343			0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01987			0.00	0	100,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.67828			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.89733			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83321			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.31549			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56022			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.06717				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.40937				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.55748				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.85636				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.33643	100.00000	10.31139				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.23150				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.75011				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.61613				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.63529				0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.70481				0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.67486				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01974				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.15599		100.42827	7.15599	99.47970				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.02069				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.15683		100.27316	8.15683	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02191			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.60739		100.27518		8.60739	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02340			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02025			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.03292			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03689			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.61268			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.92000		10.00000	105.89200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.56500		106.67545		8.56500	106.65115			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.55000		109.53373		7.55000	114.37588			362,400,000,000.00	48,000,000	10,874,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		128.54619		2.05000	278.20427			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		131.38121		2.05000	284.33994			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.97500		102.26672		8.97500	106.85520			104,110,000,000.00	11,600,000	3,769,400,000.00
HWAY35	On 31/07/2035	Spot Bond	8.97500		102.31310		8.97500	106.90157			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.14721		100.00000	22.09237			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.75862		100.00000	55.62054			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.64607		100.00000	26.58009			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.37467		100.00000	24.31563			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.44821		100.00000	86.24717			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.92000		10.00000	105.89200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.73000	117.58016		1.73000	118.71517			62,517,065,360,000.00	36,137,032,000	90,011,206,700.00
I2038	On 31/01/2038	Spot Bond	1.76500	125.22824		1.76500	126.50574			1,030,923,439,000.00	584,092,600	94,541,746,200.00
I2046	On 31/03/2046	Spot Bond	1.80000	127.05519		1.80000	127.04156			127,658,069,280,000.00	70,921,149,600	83,318,236,200.00
I2050	On 31/12/2050	Spot Bond	1.83000	135.03427		1.82000	135.35381			43,976,712,432,000.00	24,030,990,400	38,988,544,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.18000	104.15062		7.18000	104.13033			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03142			0.00	210,000,000	70,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92037			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.82000	105.16306		7.82000	105.14078			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.43500	110.56579		7.43500	110.54349			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.64000	104.41479		7.64000	104.39352			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60547			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.93000	101.06026		1.93000	130.42062			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	103.29062		2.23000	133.13254			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46404			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98216			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.55500	106.03220		7.55500	106.01061			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91560			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67771			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.37723			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.12000	100.27446		8.12000	100.25254			16,240,000,000,000.00	2,000,000,000	1,000,000,000.00
IBL46	On 15/01/2020	Spot Bond	8.50000	95.12435		8.50000	95.10248			65,450,000,000.00	7,700,000	2,470,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58835			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.63500	101.38385		7.63500	101.36299			1,320,855,000,000.00	173,000,000	173,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.55000	106.65630		8.55000	106.60802			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45929			0.00	5,100,000,000	2,750,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.61147			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	98.88882		7.90000	102.48461			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.90000	100.41973		7.90000	104.44421			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.77741			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30978			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.20500	106.19834		7.20500	106.17790			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.86000	108.54704		7.86000	108.52430			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.88000	112.80620		8.88000	112.77957			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.40045			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.89176			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83411			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.83056			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.82689			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00701		100.00000	0.00700			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04650			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.96280			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.13000	103.01374		8.13000	102.99119			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.15161			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.19027			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.22000	103.61160		9.22000	103.58581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.27910	5.00000	101.26539		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.27910	5.00000	101.26539		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.86589	5.00000	102.34880		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.28350	5.00000	101.26976		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.42136	4.00000	101.41026		0.00		0	0.00	
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.05000	4.00000	101.03902		0.00		0	0.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000	41.35750	100.00000	41.25509		0.00		0	0.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.19461	100.00000	41.09260		0.00		0	0.00	
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.19461	100.00000	41.09260		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	107.48710	9.20000	107.46055		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.51038		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01607	100.00000	7.99622		0.00		0	0.00	
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.13879		0.00		0	0.00	
IM103U	On 26/01/2015	Spot Bond	100.00000	98.64865	100.00000	98.38275		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	8.57000	103.16619	8.57000	103.14227		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.56834		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000	15.75188	100.00000	15.71372		0.00		0	0.00	
IN253U	On 04/07/2015	Spot Bond	100.00000	80.50802	100.00000	80.27398		0.00		0	0.00	
IN269U	On 25/07/2017	Spot Bond	100.00000	10.63375	100.00000	10.60799		0.00		0	0.00	
IN272U	On 10/11/2017	Spot Bond	100.00000	17.72102	100.00000	17.66766		0.00		0	0.00	
IN276U	On 30/06/2021	Spot Bond	100.00000	1.20197	100.00000	1.19967		0.00		0	0.00	
IN277U	On 30/06/2021	Spot Bond	100.00000	8.77587	100.00000	8.75413		0.00		0	0.00	
IN281U	On 28/11/2019	Spot Bond	100.00000	9.89638	100.00000	9.87104		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN285U	On 12/03/2015	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.65212		100.00000	9.62822			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.30881		100.00000	28.23871			0.00	0	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		68.35206		100.00000	68.22430			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.91446			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.89737		6.25000	99.79494			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.77435		6.35000	99.67054			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.65326		6.35000	99.54971		1,905,000,000,000.00	300,000,000	300,000,000.00	
INA508	On 17/02/2015	Spot Bond	6.35000		99.53247		6.35000	99.42917			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.41197		6.35000	99.30892			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.15892		6.45000	99.05477			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.66465		6.50000	98.56074			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.54345		6.50000	74.55979			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.51641			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.68108		102.23198		10.68108	101.58136			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.68108		100.99347		10.68108	100.81278			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.68955			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.67661			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.95184		6.50000	101.93394			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.68724			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.40568			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.71877			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15315			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.92000		10.00000	105.89200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65947			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.91928			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.41022			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28509			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15218			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.13931			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14517			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.34411			0.00	0	0.00
ING273		On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.27792			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.81327			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.09070			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.96397			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.95895			0.00	0	0.00
IP273U		On 14/04/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.23382			0.00	0	100,000,000.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14709			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14897			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.33000	103.33237		8.33000	103.30920			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37537			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.38416			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01832			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02361			0.00	0	100,000,000.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.59411			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.93000	103.67451		8.93000	103.64950			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65838			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.12500	107.00236		8.12500	106.97882			121,875,000,000.00	15,000,000	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31497			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.17405			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.58946			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70171			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36000	101.73082		8.36000	101.70830			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23780			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.04240			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.32000	96.37943		3.32000	127.43832			0.00	0	250,000,000.00
IV019	On 31/03/2028	Spot Bond	3.57000	143.00268		3.57000	142.98048			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.42798			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.18842			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.06400			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.91777			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.52179			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000	97.40004		3.73000	99.38165			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000	97.31884		3.73000	105.82743			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.99022			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.66292			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.74000	114.04345		9.74000	114.01349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.83108			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000		141.46421		3.67000	141.44187			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.88028			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.76085			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.73972		6.35000	99.63599			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.61872		6.35000	99.51524			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.49801		6.35000	99.39478			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.37760		6.35000	99.27462			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.24587		6.45000	99.14154			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		99.12418		6.45000	99.02011			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.62999		6.50000	98.52616			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.50887		6.50000	98.40530			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.53643			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.28762			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.92000		10.00000	105.89200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.96256			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30086			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.18235			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.26595			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.03556			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16784			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16892			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16137			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01960			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.82212			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67375			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30123			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04922			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03874			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.32562			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20752			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88615			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84148			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62613			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44881			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.46013			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46013			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.46000	103.17159		8.46000	103.14797			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.78079		100.00000	11.75443			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.97462		100.00000	9.90055			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01810			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.55000	103.85605		8.55000	103.83242			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.81834			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.36182			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70012			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.12559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.89090			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.00018			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.16000	101.98465		7.16000	101.96494			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.66683			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.31561			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.04617			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	95.75355		100.00000	95.50676			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.79453			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.78951			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	37.99317		100.00000	37.90113			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39391			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	97.85523		100.00000	97.59359			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	97.85522		100.00000	97.59358			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	97.91318		100.00000	97.65551			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	88.24265		100.00000	88.03355			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77454			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.80282			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94238			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.38636			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.01035			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		7.87000	147.87499		7.87000	147.84346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56264			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55871			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.69223			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01802			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56961			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.49819			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.50000	101.86964		9.50000	101.84354			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70663			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.23500	102.06541		8.23500	102.04303			370,575,000,000.00	45,000,000	3,540,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.28500	77.13621		8.28500	100.48783			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.68000	106.07902		8.68000	106.05453			49,476,000,000.00	5,700,000	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.91759			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09069			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.68000	101.97810		9.68000	101.95162			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18769			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.66344			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.29844			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.41946			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.66736			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19303			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.72347			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27532			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86377			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.16775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.67534			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.36296			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.56602			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.58505			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54422			0.00	0	600,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14206			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.54384			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.22443			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63683			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00790			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.33871			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00687			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.12069			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38843			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.42190			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.45426			0.00	1,000,000,000	500,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79077			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		95.71278		100.00000	95.46674			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.29826		100.00000	35.21085			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		85.88235		100.00000	85.68075			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.12815		100.00000	20.07830			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.01773		100.00000	16.97650			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.09748		100.00000	17.05606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.13709		100.00000	18.09315			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.12000		105.60883		8.12000	105.58575			33,292,000,000.00	4,100,000	590,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.14000		105.06787		8.14000	105.04484			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79685			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.16872			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.31046			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.32385			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.37000		104.44979		7.37000	104.42902			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.11000		104.49778		8.11000	104.47484			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.80500		106.60367		8.80500	106.57831			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.56590			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58552			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.85000		106.20458		8.85000	106.17876			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.33000		103.71540		7.33000	103.69477			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12659			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.29500		102.26673		8.29500	102.24389			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.70351			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.68000		113.25090		8.68000	109.95054			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.15074			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.27312		100.00000	23.21549			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.27408			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.99500		102.22925		7.99500	102.20725			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.28000		101.18847		7.28000	101.16897			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.98500		104.95704		7.98500	104.93434			0.00	0	510,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	7.18003	100.89771	7.16250			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	7.27324	100.61875	7.25553			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.36163			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.47141			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.59922			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.69614	100.00000	0.69446			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.69614	100.00000	0.69446			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.24500	101.50388	8.24500	101.48123			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.59000	98.97261	7.59000	98.95258			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		8.37000	103.81549	8.37000	103.79198			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.13000	109.15530	8.13000	109.13127			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.19737			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		8.58000	110.50400	8.58000	110.47837			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.27924			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		8.46000	104.72371	8.46000	104.60810			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.19809			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.34945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10792			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.12660			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40497			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43021			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.44178			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.35573			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.15000		105.82228		7.15000	105.80174		12,298,000,000,000.00		1,720,000,000	1,650,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.67122			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.94000		117.34617		7.94000	117.32094		96,868,000,000.00		12,200,000	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.04500		39.26247		10.04500	39.25217			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08000		103.08046		7.08000	103.06080			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14107			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.02088			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.43000		105.20624		7.43000	105.18504			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56418			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.36112			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.77789			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29238			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02785			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.08989			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.19763			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01499			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	99.88045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.81846		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.57978		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.38284		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.40243		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.61101		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.57963		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.96938		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56037		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54627		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54588		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.61277		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62925		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.21500	111.22271	9.21500	112.26675		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62538		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.25000	109.92258	9.25000	111.20835		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62925		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56568		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60514		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.63544		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.64318		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.87000	105.31210	7.87000	105.28964		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	99.86285		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.81246		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond	9.32000	109.13280		9.32000	109.98835			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.13256			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.14297			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.11909			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25542			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.20311		9.44500	120.17247			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,400,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53406			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000	168.75817		2.25000	168.73799			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000	96.39371		2.59000	139.07929			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.90000	106.30134		7.90000	106.27896			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75974			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.53000	109.49090		8.53000	109.76925			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14961			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.18227			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.08754			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.12638			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.10310			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.73000	109.48540		8.73000	111.94270			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.12644			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.14966			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.13414			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.93000	109.48017		8.93000	109.75108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18078			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.16518			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.17294			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.45961			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36516			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.19621			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.80000		116.30685		7.80000	116.28239			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.53000		123.57182		8.53000	123.54332			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500		172.62411		2.14500	172.60397			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.31000		124.35183		9.31000	124.32074			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.32585			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.22023			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64013			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89570			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.12550			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.27761			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.58487			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.13397		100.00000	18.09004			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.52228		100.00000	54.38727			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17000		103.36634		7.17000	103.34634			41,586,000,000.00	5,800,000	7,265,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.22822			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.05000		102.70232		9.05000	102.14992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.58623	100.00000	25.52424				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.93000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.34685				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.94229				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.93515				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.92000	10.00000	105.89200				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82684				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.98312				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60784				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.59040				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.88194				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.75000		105.69107	8.75000	105.81505				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.66495				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.71144				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.73235				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.77884				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.97868				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	102.02515				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.82116				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.29000		45.77038	7.29000	45.76138				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.18000		109.32177	6.18000	109.30339			28,975,959,588,000.00	4,688,666,600	73,492,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.22000		96.11795	6.22000	96.10169				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.32000		115.81370	6.32000	115.79379			1,831,843,218,992,000.00	89,848,610,600	67,528,327,700.00	
R159P	On 15/09/2016	Spot Bond	6.15000		90.50831	6.15000	90.49316			276,750,000,000,000.00	45,000,000,000	45,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	7.34500	125.64877	7.47000	124.48901				8,969,864,958,112,500.00	21,220,552,500	73,819,205,000.00
R187P	On 21/12/2026	Spot Bond	7.21000	43.00140	7.21000	42.99304				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.13000	40.46252	7.13000	40.45474				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000	284.58515	1.74000	284.55508				82,576,920,000.00	47,458,000	35,254,716,000.00
R202	On 07/12/2033	Spot Bond	1.66000	237.03663	1.69000	235.98179				100,834,402,394,000.00	60,743,615,900	78,991,216,500.00
R2023	On 28/02/2023	Spot Bond	7.05000	107.31663	7.18000	106.48629				3,070,788,099,000,000.00	35,572,780,000	79,846,221,200.00
R203	On 15/09/2017	Spot Bond	6.32500	107.52778	6.43500	107.23742				3,055,782,371,702,500.00	83,127,647,700	70,458,300,000.00
R2030	On 31/01/2030	Spot Bond	7.95000	100.22107	7.95000	104.19053				1,601,700,941,175,000.00	01,471,816,500	39,455,424,300.00
R2032	On 31/03/2032	Spot Bond	8.11500	103.78153	8.11500	103.75886				2,307,397,871,971,500.00	84,337,384,100	43,301,017,900.00
R2037	On 31/01/2037	Spot Bond	8.21500	102.65420	8.21500	106.87153				764,923,948,092,500.00	93,113,079,500	03,565,104,100.00
R204	On 21/12/2018	Spot Bond	6.57500	105.52119	6.69000	105.10018				1,648,278,520,730,000.00	50,688,748,400	26,831,066,100.00
R2044	On 31/01/2044	Spot Bond	8.34500	104.16826	8.34500	108.50944				1,185,407,250,000,000.00	42,050,000,000	13,572,977,700.00
R2048	On 28/02/2048	Spot Bond	8.33000	108.14539	8.33000	108.12101				1,563,868,676,377,000.00	87,739,336,900	68,293,528,100.00
R207	On 15/01/2020	Spot Bond	6.73000	102.28927	6.85000	101.76426				2,011,882,813,005,000.00	98,942,468,500	78,631,456,700.00
R208	On 31/03/2021	Spot Bond	6.86000	101.53479	6.98000	100.92265				1,052,006,980,192,000.00	53,353,787,200	81,975,058,300.00
R209	On 31/03/2036	Spot Bond	8.01000	84.11367	8.12500	83.09885				1,687,890,702,141,000.00	10,722,934,100	99,402,645,000.00
R210	On 31/03/2028	Spot Bond	1.69000	175.89120	1.67000	176.26710				18,016,282,856,000.00	10,660,522,400	22,207,648,400.00
R211	On 31/01/2017	Spot Bond	1.23000	130.63603	1.23000	132.21703				55,534,500,000.00	45,150,000	23,320,942,200.00
R212	On 31/01/2022	Spot Bond	1.65000	136.36827	1.66000	138.01502				24,644,598,000,000.00	14,936,120,000	33,629,284,000.00
R213	On 28/02/2031	Spot Bond	7.85500	95.01644	7.98500	93.89349				2,604,200,426,980,500.00	31,534,109,100	70,455,713,800.00
R214	On 28/02/2041	Spot Bond	8.22500	84.14171	8.22500	84.12298				674,252,188,750,000.00	81,975,950,000	64,070,963,600.00
R227C	On 15/03/2015	Spot Bond	6.38000	99.08209	6.38000	99.06494				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.22000	96.11795	6.22000	96.10169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.14000	93.30181	6.14000	93.28623		0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.15000	90.50831	6.15000	90.49316		0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.29000	97.46383	6.29000	97.44746		0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.16000	94.60088	6.16000	94.58511		0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.14000	91.79943	6.14000	91.78418		0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.20000	88.96592	6.20000	88.95100		0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.41000	85.86772	6.41000	85.85284		0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.46000	83.08373	6.46000	83.06922		0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.69500	79.86121	6.69500	79.84676		0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.67500	77.33302	6.67500	77.31907		0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.65500	74.89936	6.65500	74.88589		0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.64500	72.52183	6.64500	72.50881		0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.81000	69.58569	6.81000	69.57289		0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.79000	67.37135	6.79000	67.35899		0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	6.90000	64.71614	6.90000	64.70408		0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	6.87000	62.68347	6.87000	62.67184		0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.84000	60.73228	6.84000	60.72106		0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.81000	58.85891	6.81000	58.84808		0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.77000	57.10636	6.77000	57.09592		0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.73000	55.42747	6.73000	55.41739		0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.41000	50.40771	7.41000	50.39763		0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.37000	48.79308	7.37000	48.78338		0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.33000	47.24843	7.33000	47.23909		0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.29000	45.77038	7.29000	45.76138		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	7.25000	44.35571	7.25000	44.34704				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.21000	43.00140	7.21000	42.99304				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.17000	41.70458	7.17000	41.69651				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.13000	40.46252	7.13000	40.45474				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.05459				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.92140				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.56704				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.38549				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.97616				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.87488	100.00000	23.81704				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.65957	100.00000	10.63375				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.34940	100.00000	23.29159				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	65.76104	100.00000	65.60173				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.36751	100.00000	30.29060				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.33426	100.00000	16.29214				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.43873	100.00000	8.42689				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.11737	100.00000	13.08354				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.21617	100.00000	11.18724				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.36404	100.00000	9.33990				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56834				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.84406				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92580				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.14021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.19889			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50190			0.00	200,000,000	100,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.97931			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07520			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07593			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51949			0.00	0	50,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.10725			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.62675			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87512			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98062			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09705			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.92494			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.75042			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.29084			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	84.03329			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.81310			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.54382			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67274			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.60722			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.87814			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.88912		12.35000	107.85399			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.51470		100.00000	15.47711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.97862			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.33464			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60670			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.00260		100.00000	3.99269			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.71225		100.00000	21.65848			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.97848		100.00000	39.88163			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.49849		100.00000	13.48195			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.42551		100.00000	33.34454			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.78087			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.99527			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.28000	110.61011		8.28000	110.58545			45,540,000,000.00	5,500,000	830,000,000.00
RW23	On 10/12/2023	Spot Bond		8.43000	107.73971		8.43000	107.71528			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.21500	91.49643		9.21500	109.11253			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.77684			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.52000	107.28481		7.52000	107.26293			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	102.06263			0.00	0	8,450,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.48500	104.26248		8.48500	104.23869			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.86068			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.05054			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.47146			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.86903			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.87169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.28726			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.89000		102.43659		6.89000	102.41769			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.19000		102.93973		8.19000	102.91704			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.64000		108.37597		7.64000	108.35352			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.17069		7.96000	108.14736			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43000		108.51108		7.43000	108.48921			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.83500		103.87547		7.83500	103.85343			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.57500		108.41775		7.57500	108.39548			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.68000		108.35027		7.68000	108.32771			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.73420			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32721			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.48500		106.31973		7.48500	106.29816			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42750			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.60343			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.48767			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.45000		109.23614		8.45000	109.21131			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.37000		106.51546		9.37000	106.48852			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.45805			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32028			0.00	0	2,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38564			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.50646			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.27000		103.55274		8.27000	103.52957			282,007,000,000.00	34,100,000	760,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.16638		100.00000	18.12639			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.72000		112.94562		8.72000	112.91942			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.10218			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.23000		102.60657		8.23000	102.58383			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.38000		93.13862		9.38000	93.11503			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76469			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.12000		105.93317		9.12000	105.90722			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63047			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.64779			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.27000		108.65655		9.27000	108.62936			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.68000		101.14158		8.68000	101.11784			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.32000		106.02021		7.32000	105.99916			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000		125.78155		2.35000	272.21874			0.00	0	50,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.87500		101.16993		1.87500	130.56063			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.63030		100.00000	18.58312			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15589			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.98639		100.00000	22.92946			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.25957		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.50000		114.99524		2.50000	128.98079			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.95184		6.50000	101.93394			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.05465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47584			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87540			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.46500	101.15881		8.46500	101.13578			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.65274			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40285			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.59762			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.43387		100.00000	24.37467			0.00	0	200,000,000.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82279			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	91.94007		100.00000	91.64156			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79261			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.69092		100.00000	34.60502			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	30.97299		100.00000	30.89629			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.25191		100.00000	31.17453			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.77500	106.90529		8.77500	106.77856			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.02249			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34339			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.57000	107.16169		7.57000	107.14005			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.29000	106.22834		8.29000	104.96971			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.83500	103.87547		7.83500	103.85343			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.23399			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37980			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.70845			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.19340			0.00	0	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
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.22583			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50815			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.53500	103.42294		7.53500	103.40192			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05819			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.34520			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07679			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.53000	100.17564		8.53000	100.15265			201,308,000,000.00	23,600,000	360,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11022			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50457			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87645			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.58800	93.39479		8.58800	93.37322			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.08000	95.70059		8.08000	95.67976			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.11000	96.64911		8.11000	96.62789			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72181			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.61500	104.39754		7.61500	104.37599			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.48000	109.45527		2.48000	111.00605			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.64000	101.86935		7.64000	101.84837			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.24664		8.22500	101.22424			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.23000	109.94153		9.23000	109.91428			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96968			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.33500	83.49336		9.33500	83.47231			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.97990			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.08050			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.49610			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.08979			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.55740			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	100.00000	21.22495		100.00000	20.74670			0.00	0	3,000,000,000.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.74247		0.00000	99.76388			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.58630			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51615			0.00	8,000,000,000	2,000,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.39762			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.17137			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.15348			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98288			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.03353			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87895			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86182			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77562			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77534			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64000	107.74343		6.64000	107.72411			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.08000	109.27652		8.08000	109.25274			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	42.51486		100.00000	42.41186			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01759			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.48818			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.97494			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07612			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54630			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.57380			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.12950			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.85723			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.57000	101.43089		7.57000	101.41041			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02011			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02064			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.06368		7.83000	100.04244			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01982			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02048			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02145			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.01982			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02048			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	83.92158		7.16000	100.03887			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02177			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02167			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.02419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02385		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03406		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03290		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.01979		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02064		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.07084	8.73000	99.95357		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.01971		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02048		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.16000	100.49901	8.16000	100.07618		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.01840		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.01936		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02182		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02153		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02036		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02413		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02403		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.02212		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.03226		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.03236		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.03137		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	101.20151		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.24203		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.45000	103.21163	8.45000	106.16050		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.09556		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.14661			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.36000	103.39617		8.36000	103.15029			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.34731			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.21220			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.47672			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.32866			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.00046			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.80003			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01940			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81324		101.06155	5.79871			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31343			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01898			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01926			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01898			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01926			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01940			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01882			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02078			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02078			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02078			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02299			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02355			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02285			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03393			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.03462			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03435			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.31000	103.91056		7.31000	103.89016			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	8.80000	94.35197		8.80000	94.30010			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.36500	106.42837		7.36500	106.40711			22,095,000,000.00	3,000,000	5,820,000,000.00
TN20	On 17/09/2020	Spot Bond	8.61000	111.95107		8.61000	111.92500			198,961,602,000.00	23,108,200	10,210,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.93848		100.00000	0.93616			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.88500	113.75404		8.88500	113.72672			0.00	0	5,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.15500	106.29379		9.15500	106.26793			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.24000	99.12527		9.24000	99.10054			371,448,000,000.00	40,200,000	4,810,000,000.00
TN30	On 09/10/2030	Spot Bond	9.65000	109.77483		9.65000	109.74641			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.13500	108.62945		10.13500	108.59995			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80975			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.18851			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.31866			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.35185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.35528			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.51913			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.85891			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.35359			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36550			0.00	0	300,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.92000		10.00000	105.89200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30283			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.30890			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15357			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.16346			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.73266		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.73931		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.74511		100.00000	9.71997			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.70913			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.75252			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77660			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.78141			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.91592			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.21177			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	10.72749		100.00000	12.97941			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.96696			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.69333			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.24061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.17972			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.93710			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.68776			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.44123			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.70539			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.44185			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.83477			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.63552			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.34552			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.04015			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.76521			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.83819			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.71909			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.70449			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.25765			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.88652			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.19807		100.00000	14.16367			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.87207			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.85445			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96936			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95173			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.61692			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.63226			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07009			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	107.44541			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.97688			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.68308			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.38000	115.06911		8.38000	115.04302			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.05985		100.00000	6.71677			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.87339		100.00000	6.56174			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41490			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.11396			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.44661			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.49299			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.49499			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45206			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46400			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.56631		100.00000	6.30638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.37985	100.00000	6.15135				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022	100.00000	0.00022				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.71000		109.16329	6.71000	109.14339				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.72000		241.35964	1.72000	241.33440				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.50000		102.18886	6.50000	102.17106				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.93500		105.73594	6.93500	105.71603				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.24500		107.77635	7.24500	107.75516				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.47500		107.95076	7.47500	107.92888				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.52000		108.69099	7.52000	108.66882				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.13000		97.38319	6.13000	97.36727				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06000		95.66832	6.06000	95.65263				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13000		97.36727	6.13000	97.35135				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.63500		73.63936	6.63500	73.62608				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		59.65829	100.00000	59.54510				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		31.57788	100.00000	31.51797				0.00	0	0.00
Total for j-Bonds :											36,893,466,399,851,000.00	34,911,891,600	91 504 232 200.00
Grand Total:											36,893,466,741,818,200.00	34,911,917,335	91 508 031 235.00