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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2015

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 22/01/2015	Any day expiry		11.48490	11.48490		11.52650	11.52650		12.09	0.00	0	0.00
\$ / R	On 23/01/2015	Any day expiry		11.49020	11.49020		11.52650	11.52650		13.39	0.00	0	566.00
\$ / R	On 26/01/2015	Any day expiry		11.49020	11.49020		11.53000	11.53000		12.24	0.00	0	0.00
\$ / R	On 26/01/2015	Any day expiry	11.66	Put	185.43920	0.18544	155.47720	0.15548	185.439	14.51	0.00	0	4,000.00
\$ / R	On 28/01/2015	Any day expiry		11.48850	11.48850		11.53360	11.53360		12.94	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	0.23730	0.00024	0.36750	0.00037	0.237	17.62	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	5.75330	0.00575	5.86100	0.00586	5.753	15.08	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	98.45490	0.09845	131.51810	0.13152	98.455	13.24	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.08130	0.00008	0.05810	0.00006	0.081	50.24	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.49210	11.49210		11.53720	11.53720		13.12	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	45.47020	0.04547	59.78150	0.05978	45.470	14.09	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	40.78630	0.04079	53.87250	0.05387	40.786	14.26	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.52240	11.52240		11.56770	11.56770		12.27	0.00	0	1,405.00
\$ / R	On 25/02/2015	Any day expiry		11.53850	11.53850		11.58400	11.58400		12.53	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	5.26940	0.00527	6.58240	0.00658	5.269	11.82	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	33.54010	0.03354	30.96970	0.03097	33.540	11.36	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	151.23480	0.15123	175.31520	0.17532	151.235	12.80	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.73370	0.00073	0.68010	0.00068	0.734	26.51	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			11.54020		11.54020		11.58580	11.58580		12.56	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.54210		11.54210		11.58760	11.58760		12.60	6,470,306.00	562	974.00
\$ / R	On 12/03/2015	Any day expiry			11.56580		11.56580		11.61140	11.61140		12.65	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.57310		11.57310		11.61870	11.61870		12.61	1,042,435,409.40	90,074	1,135,614.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.52880		0.00153	2.10380	0.00210	1.529	14.73	0.00	0	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.75720		0.00276	3.42720	0.00343	2.757	13.65	0.00	0	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.91600		0.00492	5.59860	0.00560	4.916	12.82	0.00	0	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	9.15180		0.00915	10.17620	0.01018	9.152	12.05	0.00	0	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	10.78640		0.01079	11.90910	0.01191	10.786	11.85	0.00	0	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	12.30410		0.01230	13.50510	0.01351	12.304	11.69	0.00	0	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	12.71610		0.01272	13.93610	0.01394	12.716	11.64	0.00	0	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	17.67670		0.01768	19.07150	0.01907	17.677	11.24	0.00	0	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	600.37990		0.60038	644.76240	0.64476	600.380	11.17	0.00	0	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	405.84110		0.40584	444.75610	0.44476	405.841	11.82	0.00	0	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	99.17500		0.09918	90.90380	0.09090	99.175	11.95	0.00	0	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	117.53160		0.11753	107.54140	0.10754	117.532	12.09	0.00	0	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	310.93200		0.31093	344.70860	0.34471	310.932	12.22	0.00	0	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	137.83200		0.13783	126.00860	0.12601	137.832	12.22	0.00	0	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	146.49500		0.14649	133.91250	0.13391	146.495	12.27	0.00	0	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	164.74950		0.16475	150.61260	0.15061	164.750	12.37	0.00	0	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	184.22740		0.18423	168.49880	0.16850	184.227	12.48	0.00	0	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	238.00610		0.23801	266.26330	0.26626	238.006	12.58	0.00	0	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	210.26150		0.21026	192.51150	0.19251	210.262	12.61	0.00	0	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	233.36150		0.23336	261.21150	0.26121	233.362	12.61	0.00	0	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	213.06970		0.21307	237.03630	0.23704	213.070	12.85	0.00	0	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	318.12770		0.31813	293.01990	0.29302	318.128	13.41	0.00	0	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	162.14340		0.16214	181.82740	0.18183	162.143	13.56	0.00	0	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	159.22710		0.15923	178.64800	0.17865	159.227	13.60	0.00	0	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	135.33970		0.13534	152.51960	0.15252	135.340	14.03	0.00	0	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	123.75030		0.12375	139.78710	0.13979	123.750	14.27	0.00	0	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	458.46380		0.45846	428.68100	0.42868	458.464	14.31	0.00	0	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	103.69180		0.10369	117.65360	0.11765	103.692	14.74	0.00	0	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	530.59180		0.53059	498.95360	0.49895	530.592	14.74	0.00	0	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	95.03940		0.09504	108.06640	0.10807	95.039	14.98	0.00	0	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	45.72640		0.04573	53.45380	0.05345	45.726	17.12	0.00	0	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	972.62640		0.97263	934.75380	0.93475	972.626	17.12	0.00	0	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	40.59190		0.04059	47.74310	0.04774	40.592	17.50	0.00	0	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	38.85400		0.03885	45.80510	0.04581	38.854	17.64	0.00	0	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	26.12720		0.02613	33.95180	0.03395	26.127	18.19	0.00	0	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	15.37240		0.01537	23.70280	0.02370	15.372	18.43	0.00	0	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.78240		0.00178	3.76400	0.00376	1.782	21.08	0.00	0	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.59330		11.59330		11.63890	11.63890		12.88	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	17.56600		0.01757	18.29170	0.01829	17.566	11.62	0.00	0	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	41.98700		0.04199	40.38160	0.04038	41.987	11.32	0.00	0	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	66.36970		0.06637	62.18100	0.06218	66.370	11.62	0.00	0	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	242.18340		0.24218	268.52400	0.26852	242.183	12.92	0.00	0	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	175.64380		0.17564	195.24130	0.19524	175.644	13.83	0.00	0	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.16400		0.00116	1.27500	0.00128	1.164	21.70	0.00	0	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 01/04/2015	Any day expiry		11.60240	11.60240	11.64820	11.64820		12.81	0.00	0	0.00
\$ / R	11.20	Put	83.83730	0.08384	78.77720	0.07878	83.837	11.71	0.00	0	22,187.00		
\$ / R	12.24	Call	100.16010	0.10016	112.77910	0.11278	100.160	15.67	0.00	0	22,187.00		
\$ / R		On 28/04/2015	Any day expiry		11.65200	11.65200	11.69840	11.69840		12.92	0.00	0	2,700.00
\$ / R	10.80	Put	27.35330	0.02735	30.38590	0.03039	27.353	11.13	0.00	0	300.00		
\$ / R	11.15	Put	87.91600	0.08792	84.98710	0.08499	87.916	11.46	0.00	0	250.00		
\$ / R	12.00	Call	201.87310	0.20187	222.55940	0.22256	201.873	14.41	0.00	0	250.00		
\$ / R	15.15	Call	19.17290	0.01917	28.65160	0.02865	19.173	26.69	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.70580	11.70580	11.75230	11.75230		13.27	0.00	0	1,625.00
\$ / R	10.80	Put	43.30760	0.04331	45.63460	0.04563	43.308	11.55	0.00	0	300.00		
\$ / R	10.94	Put	62.94580	0.06295	64.42830	0.06443	62.946	11.51	0.00	0	3,655.00		
\$ / R	11.15	Put	108.10800	0.10811	103.78110	0.10378	108.108	11.62	0.00	0	250.00		
\$ / R	11.90	Call	297.94990	0.29795	320.89090	0.32089	297.950	14.06	0.00	0	3,655.00		
\$ / R	12.21	Call	221.04750	0.22105	238.93580	0.23894	221.048	15.29	0.00	0	250.00		
\$ / R	15.48	Call	36.08180	0.03608	46.98940	0.04699	36.082	27.49	0.00	0	300.00		
\$ / R		On 09/06/2015	Any day expiry		11.72990	11.72990	11.77650	11.77650		13.49	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.73550	11.73550	11.78200	11.78200		13.50	46,343,489.50	3,949	66,470.00
\$ / R	10.73	Put	42.76010	0.04276	45.71810	0.04572	42.760	11.69	0.00	0	22,850.00		
\$ / R	10.75	Put	45.08100	0.04508	47.96040	0.04796	45.081	11.69	0.00	0	10,000.00		
\$ / R	10.80	Put	51.32720	0.05133	53.96540	0.05397	51.327	11.68	0.00	0	9,100.00		
\$ / R	10.98	Put	79.68520	0.07969	80.82800	0.08083	79.685	11.65	0.00	0	22,320.00		
\$ / R	11.00	Put	83.46300	0.08346	84.37260	0.08437	83.463	11.65	0.00	0	65,000.00		
\$ / R	11.40	Put	212.87180	0.21287	202.29690	0.20230	212.872	12.41	0.00	0	4,800.00		
\$ / R	11.50	Call	496.04120	0.49604	529.50090	0.52950	496.041	12.72	0.00	0	3,940.00		
\$ / R	11.50	Put	260.54120	0.26054	247.50090	0.24750	260.541	12.72	0.00	0	1,750.00		
\$ / R	11.60	Call	448.57490	0.44857	479.50150	0.47950	448.575	13.03	0.00	0	500.00		
\$ / R	11.65	Call	426.57630	0.42658	456.23000	0.45623	426.576	13.19	0.00	0	800.00		
\$ / R	12.30	Call	236.24720	0.23625	253.40740	0.25341	236.247	15.61	0.00	0	1,600.00		
\$ / R	12.56	Call	191.43990	0.19144	205.85310	0.20585	191.440	16.58	0.00	0	1,750.00		
\$ / R	12.63	Call	181.37890	0.18138	195.11370	0.19511	181.379	16.84	0.00	0	9,100.00		
\$ / R	13.00	Call	138.75570	0.13876	149.92530	0.14993	138.756	18.19	0.00	0	65,000.00		
\$ / R	13.22	Call	118.81870	0.11882	128.81720	0.12882	118.819	18.91	0.00	0	22,850.00		
\$ / R	13.46	Call	101.51100	0.10151	110.45120	0.11045	101.511	19.71	0.00	0	22,320.00		
\$ / R		On 26/06/2015	Any day expiry		11.76150	11.76150	11.80810	11.80810		13.52	0.00	0	1,636.00
\$ / R	10.80	Put	57.41060	0.05741	60.08060	0.06008	57.411	11.74	0.00	0	300.00		
\$ / R	11.15	Put	123.41070	0.12341	122.06870	0.12207	123.411	11.65	0.00	0	250.00		
\$ / R	12.46	Call	233.95500	0.23395	249.68640	0.24969	233.955	16.17	0.00	0	250.00		
\$ / R	15.88	Call	49.01540	0.04902	57.19950	0.05720	49.015	27.68	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.82280	11.82280	11.86960	11.86960		13.71	0.00	0	250.00
\$ / R	10.80	Put	70.71420	0.07071	73.29090	0.07329	70.714	11.85	0.00	0	300.00		
\$ / R	11.15	Put	139.87270	0.13987	139.04180	0.13904	139.873	11.76	0.00	0	250.00		
\$ / R	12.71	Call	253.25090	0.25325	267.47750	0.26748	253.251	16.95	0.00	0	250.00		
\$ / R	16.15	Call	65.23530	0.06524	73.41460	0.07341	65.235	27.42	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.87750	11.87750	11.92420	11.92420		13.93	0.00	0	250.00
\$ / R	10.80	Put	79.70850	0.07971	84.25430	0.08425	79.709	11.85	0.00	0	300.00		
\$ / R	11.15	Put	154.31490	0.15431	154.75920	0.15476	154.315	11.92	0.00	0	250.00		
\$ / R	12.97	Call	264.74130	0.26474	278.76400	0.27876	264.741	17.69	0.00	0	250.00		
\$ / R	16.50	Call	72.23490	0.07223	79.58090	0.07958	72.235	27.11	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 10/09/2015	Any day expiry		11.90390	11.90390		11.95060	11.95060		14.10	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.91140	11.91140		11.95820	11.95820		14.09	18,581,784.00	1,560	24,804.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	55.05740	0.05506	61.11240	0.06111	55.057	12.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,369.68170	1.36968	1,423.08350	1.42308	1,369.682	11.94	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	118.77210	0.11877	122.70990	0.12271	118.772	11.87	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,034.71130	1.03471	1,085.17850	1.08518	1,034.711	11.89	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	123.31130	0.12331	126.97850	0.12698	123.311	11.89	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	203.40460	0.20340	201.62630	0.20163	203.405	12.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	299.08060	0.29908	287.82410	0.28782	299.081	12.73	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	319.58890	0.31959	307.40010	0.30740	319.589	12.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	508.63770	0.50864	532.88460	0.53288	508.638	14.43	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	377.68670	0.37769	395.65730	0.39566	377.687	16.10	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	281.64450	0.28164	295.63860	0.29564	281.645	17.88	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	184.05050	0.18405	194.58900	0.19459	184.050	20.55	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	164.58020	0.16458	174.28450	0.17428	164.580	21.40	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	161.70500	0.16171	169.63340	0.16963	161.705	22.73	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.93790	11.93790		11.98460	11.98460		14.25	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	85.28120	0.08528	92.03150	0.09203	85.281	11.71	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	166.54010	0.16654	168.36870	0.16837	166.540	12.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	253.32060	0.25332	244.57280	0.24457	253.321	12.35	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	275.50910	0.27551	289.47230	0.28947	275.509	18.43	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	201.96030	0.20196	213.01250	0.21301	201.960	20.45	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	85.47770	0.08548	96.06500	0.09607	85.478	26.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.99440	11.99440		12.04100	12.04100		14.41	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	90.51550	0.09052	102.40350	0.10240	90.515	11.62	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	175.48130	0.17548	179.29760	0.17930	175.481	12.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	285.38170	0.28538	299.79840	0.29980	285.382	19.07	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	101.46670	0.10147	113.20970	0.11321	101.467	26.81	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.04610	12.04610		12.09320	12.09320		14.55	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	98.23610	0.09824	111.94980	0.11195	98.236	11.69	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	182.74890	0.18275	188.11680	0.18812	182.749	12.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	293.72380	0.29372	309.74900	0.30975	293.724	19.70	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	99.67720	0.09968	115.75100	0.11575	99.677	26.66	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.07020	12.07020		12.11750	12.11750		14.53	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.07570	12.07570		12.12310	12.12310		14.54	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	131.23000	0.13123	141.63290	0.14163	131.230	11.76	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,256.93000	1.25693	1,314.73290	1.31473	1,256.930	11.76	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,219.53730	1.21954	1,276.50870	1.27651	1,219.537	11.83	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,077.71980	1.07772	1,130.26540	1.13027	1,077.720	12.11	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	948.60970	0.94861	995.13600	0.99514	948.610	12.39	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	374.87290	0.37487	364.08130	0.36408	374.873	13.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	435.23620	0.43524	455.45000	0.45545	435.236	17.36	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	418.25820	0.41826	437.96610	0.43797	418.258	17.64	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	402.43540	0.40244	421.66700	0.42167	402.435	17.93	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	366.55600	0.36656	385.33480	0.38533	366.556	18.56	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	268.62570	0.26863	284.53690	0.28454	268.626	20.96	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry		12.09420	12.09420		12.14180	12.14180		14.67	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	104.25460	0.10425	119.96560	0.11997	104.255	11.72	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	187.42980	0.18743	194.19910	0.19420	187.430	12.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	300.00780	0.30001	317.28150	0.31728	300.008	20.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	102.36610	0.10237	113.36480	0.11336	102.366	26.73	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.24800	12.24800	12.30410	12.30410		15.07	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.25380	12.25380	12.31050	12.31050		15.07	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.42260	12.42260	12.49410	12.49410		15.39	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.43030	12.43030	12.50250	12.50250		15.51	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.61260	12.61260	12.70090	12.70090		15.71	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.62040	12.62040	12.70930	12.70930		15.71	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.78720	12.78720	12.89080	12.89080		15.96	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.79690	12.79690	12.90130	12.90130		15.96	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.57310	11.57310	11.61870	11.61870		12.61	879,555.60	76	1,578.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	38,547.16700	0.38547	42,345.33290	0.42345	38,547.167	11.90	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.73550	11.73550	11.78200	11.78200		13.50	305,123.00	26	187.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.91140	11.91140	11.95820	11.95820		14.09	178,671.00	15	40.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.07570	12.07570	12.12310	12.12310		14.54	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.38430	17.38430	17.41990	17.41990		18.88	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	835.86840	0.83587	801.58610	0.80159	835.868	31.15	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,115.77700	1.11578	1,080.47870	1.08048	1,115.777	37.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,245.76130	1.24576	1,210.30880	1.21031	1,245.761	40.81	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.00000	0.00000	0.00120	0.00000	0.000	37.55	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	37.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.00000	0.00000	0.00000	0.00000	0.000	37.53	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.50400	17.50400	17.55270	17.55270		12.52	2,012,960.00	115	33,782.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	58.46790	0.05847	56.00570	0.05601	58.468	11.58	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	123.05770	0.12306	117.45730	0.11746	123.058	11.92	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	36.79470	0.03679	38.77280	0.03877	36.795	15.14	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	24.95150	0.02495	24.08260	0.02408	24.952	15.54	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	15.65420	0.01565	15.04360	0.01504	15.654	16.55	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.73870	17.73870	17.78800	17.78800		13.41	177,387.00	10	6,375.00
£ / R	On 14/09/2015	Foreign Exchange Future			17.99640	17.99640	18.04560	18.04560		14.39	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.24180	18.24180	18.29170	18.29170		14.63	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09860	0.09860	0.09901	0.09901		15.52	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10010	0.10010	0.10053	0.10053		14.89	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10176	0.10176	0.10218	0.10218		15.60	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry			13.16810	13.16810	13.41240	13.41240		13.98	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	0.35070	0.00035	37.58350	0.03758	0.351	23.20	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.22160	13.22160	13.47880	13.47880		12.65	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	19.25700	0.01926	35.32180	0.03532	19.257	18.60	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,207.65700	1.20766	966.52180	0.96652	1,207.657	18.60	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.26830	13.26830	13.52590	13.52590		12.86	4,365,270.70	329	92,829.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	138.22250	0.13822	74.42040	0.07442	138.223	12.51	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	343.49880	0.34350	213.04360	0.21304	343.499	13.45	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	645.11510	0.64512	456.67290	0.45667	645.115	15.03	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	816.28210		0.81628		609.93400	0.60993	816.282	15.87	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	833.95340		0.83395		626.02350	0.62602	833.953	15.95	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,042.06190		1.04206		818.98010	0.81898	1,042.062	16.95	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	24.24450		0.02424		37.95140	0.03795	24.244	19.97	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	22.90930		0.02291		35.77450	0.03577	22.909	20.16	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	18.42390		0.01842		28.47190	0.02847	18.424	20.90	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	17.85240		0.01785		27.54310	0.02754	17.852	21.01	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	17.30440		0.01730		26.65290	0.02665	17.304	21.13	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	17.12660		0.01713		26.36410	0.02636	17.127	21.16	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	16.43880		0.01644		25.24840	0.02525	16.439	21.31	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	14.30270		0.01430		21.78930	0.02179	14.303	21.84	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.44290		13.44290		13.70470	13.70470		13.28	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	189.84870		0.18985		245.86660	0.24587	189.849	16.34	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.46830		13.46830		13.73050	13.73050		13.28	14,895,939.80	1,106	20,998.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	405.08180		0.40508		287.59470	0.28759	405.082	13.16	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	115.43230		0.11543		145.05270	0.14505	115.432	19.04	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.69230		13.69230		13.95760	13.95760		13.76	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.90940		13.90940		14.17650	14.17650		14.09	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	730.10590		0.73011		592.13030	0.59213	730.106	14.09	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	287.40560		0.28741		327.83700	0.32784	287.406	20.16	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			568.85900		568.85900		566.45900	566.45900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			577.78000		577.78000		575.34400	575.34400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			460.89100		460.89100		459.73300	459.73300			0.00	0	116.00
AL37	On 07/05/2015	Index Future			468.11800		468.11800		466.94400	466.94400			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			556.21200		556.21200		554.20700	554.20700			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			564.93500		564.93500		562.90000	562.90000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			505.40300		505.40300		503.74400	503.74400			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			513.32900		513.32900		511.64600	511.64600			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			521.97400		521.97400		520.27000	520.27000			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.36000		9.36000		9.51860	9.51860		13.30	141,345,360.00	15,101	9,070.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	57.42570		0.05743		0.00000	0.00000	57.426	13.19	287,128.50	5,000	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	212.31740		0.21232		133.60970	0.13361	212.317	13.44	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	79.65420		0.07965		122.66860	0.12267	79.654	14.27	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	17.32170		0.01732		32.32560	0.03233	17.322	15.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.43550		9.43550		9.59450	9.59450		12.42	0.00	0	10,270.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52170		9.52170		9.68050	9.68050		12.20	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.60380		9.60380		9.76440	9.76440		12.55	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.35600		9.35600		9.61560	9.61560		14.63	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.47640		9.47640		9.73530	9.73530		12.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		140.62740	140.62740		159.83130	159.83130			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		1,113.14000	1,113.14000		1,317.81000	1,317.81000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		13.47340	13.47340		13.63260	13.63260		15.70	80,840.40	6	3,156.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.72030	13.72030		13.87750	13.87750		15.23	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85130	1.85130		1.85850	1.85850		11.78	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.86270	1.86270		1.87030	1.87030		12.44	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		123.12427	123.12427		123.26832	123.26832			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.55580	123.55580		123.70248	123.70248			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		8.84648	90.87807		8.88749	90.54235			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.91272	88.51588		8.95492	88.17512			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		8.96796	90.02310		9.01126	89.67775			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		501.95100	501.95100		500.40200	500.40200			0.00	0	441.00
GOVI	On 07/05/2015	GOVI		509.82300	509.82300		508.25100	508.25100			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		518.40900	518.40900		516.81800	516.81800			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.71387	117.71387		117.72099	117.72099			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.56965	119.56965		119.57731	119.57731			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future		123.89961	123.89961		123.90701	123.90701			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		125.85298	125.85298		125.86084	125.86084			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 05/02/2015		Bond Future	126.58467	126.58467		126.59198	126.59198			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	127.21133	127.21133		127.21923	127.21923			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	134.43744	134.43744		134.44505	134.44505			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	136.55652	136.55652		136.56483	136.56483			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	223.36500	223.36500		223.45200	223.45200			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	226.88700	226.88700		226.97500	226.97500			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	230.72600	230.72600		230.81900	230.81900			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	605.00800	605.00800		605.24200	605.24200			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	614.78400	614.78400		615.02500	615.02500			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.07000	93.93000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.03000	93.97000		6.00000	94.00000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	5.99000	94.01000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	5.95000	94.05000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	5.94000	94.06000		5.92000	94.08000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	5.99000	94.01000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	5.95000	94.05000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.08000	93.92000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.23000	93.77000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.36000	93.64000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.48000	93.52000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.59000	93.41000		6.54000	93.46000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12470	0.12470		0.12580	0.12580			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05950	0.05950		0.05770	0.05770		21.17	0.00	0	3,620.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05190	0.05190		0.05660	0.05660			0.00	0	60,754.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.14650	1.14650		1.16410	1.16410			137,580.00	120	108.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.14770	1.14770		1.16540	1.16540			0.00	0	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.14950	1.14950		1.16720	1.16720			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.15190	1.15190		1.16940	1.16940			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	7.26604	126.86938		7.31674	126.40537		7.18	25,373,876.00	200	28,999.00
R186	On 05/02/2015	8.00	Put	0.08000	0.00008		0.33000	0.00033	0.080	7.50	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	0.03000	0.00003		0.14000	0.00014	0.030	7.53	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.83	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.29871	128.85892		7.35117	128.38799		7.44	0.00	0	219.00

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 07/05/2015	Bond Future	7.45	Put	1,430.73000	1.43073	1,631.27000	1.63127	1,430.730	7.42	0.00	0	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	561.64000	0.56164	664.68000	0.66468	561.640	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.31577	125.75297	7.36992	125.27564		7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	85.45000	0.08545	101.98000	0.10198	85.450	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.31570	127.99517	7.37162	127.51040		7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	181.22000	0.18122	207.70000	0.20770	181.220	7.75	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			285.01167	285.01167	285.02880	285.02880			0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.50492	289.50492	289.52313	289.52313			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.35954	236.35954	236.54552	236.54552			0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			240.08578	240.08578	240.27545	240.27545			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			6.99103	108.09611	7.05188	107.71652		5.42	0.00	0	8,864.00
R2023	On 07/05/2015	Bond Future			7.01709	105.86763	7.08045	105.48253		5.77	0.00	0	1,410.00
R2023	On 06/08/2015	Bond Future			7.02364	107.66994	7.08956	107.27961		5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	7.97000	0.00797	10.51000	0.01051	7.970	5.97	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			6.26344	108.04770	6.32475	107.89896		1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,393.12000	3.39312	3,244.38000	3.24438	3,393.120	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.25299	105.57598	6.32130	105.42529		1.78	0.00	0	2,000.00
R203	On 06/08/2015	Bond Future			6.17239	107.37363	6.24891	107.22178		1.62	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			7.72700	102.61467	7.77269	102.20781			0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future			7.76839	104.22377	7.81541	103.81096			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			7.90752	106.18289	7.94824	105.79656			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			7.95012	103.69331	7.99198	103.30129			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			7.98088	105.45928	8.02381	105.06184			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			8.03214	105.02301	8.07280	104.59246			0.00	0	34,464.00
R2037	On 07/05/2015	Bond Future			8.07510	106.66995	8.11682	106.23307			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.10828	104.22612	8.15101	103.78313			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			6.49965		106.15806		6.56576	105.92892		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.51388		107.82279		6.58518	107.59041		2.74	0.00	0	3,760.00
R204	On 06/08/2015	Bond Future			6.48815		105.62044		6.56510	105.38547		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	3.51000		0.00351		4.95000	0.00495	3.510	2.93	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			8.16708		106.67260		8.21275	106.14352			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.20993		108.34542		8.25676	107.80838			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.24378		105.80477		8.29170	105.26006			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			8.15719		110.68201		8.20289	110.13374			0.00	0	33,741.00
R2048	On 07/05/2015	Bond Future			8.19612		107.98782		8.24294	107.43128			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.22574		109.82629		8.27360	109.26173			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			6.67566		102.89206		6.73665	102.63617		3.65	0.00	0	35,234.00
R207	On 07/05/2015	Bond Future			6.70033		104.50557		6.76510	104.24607		3.62	0.00	0	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,057.03000		4.05703		3,807.04000	3.80704	4,057.030	3.89	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.69452		102.64088		6.76331	102.37825		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,100.66000		3.10066		2,882.12000	2.88212	3,100.660	3.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.64958		104.47095		6.72277	104.20450		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,174.92000		3.17492		2,965.64000	2.96564	3,174.920	3.66	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			6.79541		102.23049		6.85629	101.93005		4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.81909		100.43424		6.88305	100.12949		4.61	0.00	0	1,295.00
R208	On 06/08/2015	Bond Future			6.81842		102.14451		6.88555	101.83585		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	5.02000		0.00502		6.73000	0.00673	5.020	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.79122		100.56295		6.86182	100.24963		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	65.38000		0.06538		78.94000	0.07894	65.380	4.76	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

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 05/02/2015	Bond Future		7.94663	85.03405		7.98727	84.67643		11.14	0.00	0	14,609.00
R209	On 07/05/2015	Bond Future		7.98421	83.21999		8.02585	82.85706		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.01143	84.63725		8.05399	84.26922		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	62.59000	0.06259	71.87000	0.07187	62.590	12.62	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future		176.01613	176.01613		176.22384	176.22384			0.00	0	628.00
R210	On 07/05/2015	Bond Future		176.71608	176.71608		176.92759	176.92759			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future		130.75434	130.75434		130.81514	130.81514			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		132.81566	132.81566		132.87787	132.87787			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		136.33245	136.33245		136.34086	136.34086			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		138.48165	138.48165		138.49070	138.49070			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		7.76710	96.17670		7.81282	95.78295		9.43	0.00	0	16,582.00
R213	On 07/05/2015	Bond Future		7.80426	94.14099		7.85121	93.74151		10.25	0.00	0	0.00
R213	On 06/08/2015	Bond Future		7.82986	95.74373		7.87801	95.33853		10.02	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		8.04682	86.16032		8.08747	85.78082		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future		8.08344	84.22069		8.12505	83.83554		12.95	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.11062	85.65446		8.15312	85.26386		12.71	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		20,709.21000	20,709.21000		20,912.14000	20,912.14000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.90520	4.90520		4.91580	4.91580		11.43	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.89410	4.89410		4.90650	4.90650		10.01	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.73970	1.73970		1.73810	1.73810			0.00	0	12.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69840	1.69840		1.69670	1.69670			0.00	0	0.00
Total for Derivatives :										1,303,870,680.90	118,249	3 793 264.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51857			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.61500	102.94468		6.61500	102.92637			4,630,500,000,000.00	700,000,000	350,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68268			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.75000	108.54028		7.75000	108.51748			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.23413			0.00	1,000,000,000	1,000,000,000.00
AA07	On 15/04/2021	Spot Bond	8.32000	108.27669		8.32000	108.25244			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.00700		10.00000	104.97900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.38319			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.47615			0.00	1,000,000,000	500,000,000.00
AB013	On 21/11/2018	Spot Bond	8.61500	100.49292		8.61500	100.46951			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.12080		100.00000	11.09386			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.00272		10.84000	101.97298			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.73500	102.92944		6.73500	102.91066			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.34495			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.12000	106.77694		8.12000	106.75347			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.41000	125.28665		2.41000	271.24166			3,952,400,000,000.00	1,640,000,000	820,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43896			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83092			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.86348			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.88505			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.36344			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13105			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.80514			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	90.63088		100.00000	90.40984			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.15000	172.80738		2.15000	172.78719			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.69461		2.76000	163.67285			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.54659		2.17000	174.52612			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.57267		1.82000	186.55256			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.31625	80.87895		7.31625	80.86331			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.31625	80.87895		7.31625	80.86331			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	100.76190			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	100.41873			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26880			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
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	100.55796			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.90500	108.97274		6.90500	108.95232			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22212			0.00	800,000,000	200,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.70000	93.87380		2.70000	107.79065			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000	102.64147		2.44000	161.91769			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29500	118.08226		2.29500	216.47051			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	8.65500	97.99077		8.65500	97.96784			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	101.84801			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	103.06000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.13126		9.63000	107.10359			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.71500	114.10836		8.71500	114.08163			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.02500	96.07899		8.02500	96.05823			0.00	0	0.00
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	8.81000	113.35470		8.81000	113.32786			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	101.00548			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.84474			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.47000	110.21210		7.47000	110.18978			0.00	0	1,590,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.03000	109.55932		8.03000	109.53563			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.77500	102.36396		6.77500	102.34529		8,130,000,000,000.00		1,200,000,000	600,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.12000	101.60787		8.12000	101.58565			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.91000	102.55107		8.91000	102.52638		17,820,000,000,000.00		2,000,000,000	2,760,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.12500	105.80803		7.12500	105.78757			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	217.06538		2.22000	274.98917			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.85000	126.31211		1.85000	129.11539			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20000	129.15064		2.20000	131.72941			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00653		100.00000	0.00652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		87.36170		100.00000	87.15566			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06500		106.40537		11.06500	106.37372			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.85849			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.04070		100.00000	6.02574			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.90409			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.55075			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.00539		100.00000	35.91623			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.81289			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.72559		11.00000	67.70623			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.00539		100.00000	35.91623			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83592			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.91443			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.80089			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.82456			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83497			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90411			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90411			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90356			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90356			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90466			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.87965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600	10.00000	106.05800			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62608			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.81038			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.83382			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.84323			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.82432			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.78196			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.52000	106.67718	8.52000	106.89704			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.65159			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	87.90439			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	178.34915			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	178.41554			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.80080			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.79998			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22020			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.79934			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.90575			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36876			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600	10.00000	106.05800			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.93561			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.00555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.80366			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.84970			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71290			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69676			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72809			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78681			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75363			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71575			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72620			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.61928		10.23000	103.59073			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73646			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72050			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.74102			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.69000	104.99073		8.69000	104.96619			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78390			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.85013		1.75000	116.91944			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79711			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72696			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75981			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78322			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73638			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01666			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23400			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72794			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77404			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.77854			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76726			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.80735			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.81965			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06848			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29833			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.82258			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.82258			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85803			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76449			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86913			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.71057			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85803			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.95720			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.83868			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.82065			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.39626			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.32290			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71762			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71106			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.31075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72888			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74883			0.00	200,000,000	100,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.75981			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71856			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71762			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.79231			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12891			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84933			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.91695			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.43240			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10679			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.20542			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.85225	100.00000	24.79205				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.35225	100.00000	13.31918				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.33456			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14741			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16156			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18039			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.14248			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.25500	101.02075	7.25500	101.00097				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.18140			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.20976			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.06000	104.95603	8.06000	104.93312				0.00	0	2,900,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.81000	119.41282	8.81000	119.38454				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	6.81500	108.45098		6.81500	108.43091			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.39500	106.94557		8.39500	106.92127			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.25875		100.00000	14.22702			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.20500	108.06955		9.20500	108.04268			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000	166.35128		2.69000	166.32942			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09362			0.00	2,400,000,000	1,200,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94223			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	73.88664		100.00000	73.73737			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61099			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.65641			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	100.80072			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.65944			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70927			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	100.75362			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83143			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19370			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	107.70500			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.12206			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.77515			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54500	131.26957		2.54500	298.26058			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57519			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	108.72582			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.27367			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	95.74307			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.59213			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79148			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.70066			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.56000	164.57396		2.56000	208.48855			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	28.61606		100.00000	28.55238			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.41563		100.00000	17.37251			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.51607		100.00000	17.47270			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.06409		100.00000	17.02183			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89579			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66128			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55319			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.16000	108.27383		8.16000	108.25005			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85385			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.20863			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.61529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.34657			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.60000		105.71561		8.60000	105.69116			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.14500		106.67374		7.14500	106.65317			428,700,000,000.00	60,000,000	30,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.74621		100.00000	52.61560			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.22965			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.07000		107.59749		8.07000	107.57410			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.52961		103.13853		10.52961	102.20535			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79713		101.29185		10.79713	101.07781			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.78645		101.27723		10.78645	101.08144			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78019			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77760		101.21841		10.77760	101.08990			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.06060		102.52144		11.06060	102.61306			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79771			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79771			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.79778			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.77961		101.06336		10.77961	100.92335			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.76883		102.31512		10.76883	101.26839			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.79713		101.29185		10.79713	101.07781			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.56245		101.91298		10.56245	101.55820			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.69030		98.01028		9.69030	101.34624			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.75923			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.74247			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.74247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.75767	102.24004		9.75767	101.67199			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.84500	101.29306		10.84500	101.31018			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72186			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.77000	75.25505		10.77000	99.47821			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69283			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.99539		9.28000	100.66476			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.73216			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.56000	74.00450		10.56000	99.48206			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71154			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72873			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72873			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70329			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74499			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74499			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70467			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72082			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74508			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54912			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58773			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.52961	103.31403		13.52961	102.39982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	14.56833	102.29575		14.56833	102.39496			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.42459	102.55262		13.42459	101.88687			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95079			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.95079			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.95079			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.98472			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83152			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.31528		100.00000	26.26535			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.98400		100.00000	19.93451			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.18768		100.00000	18.14264			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.22696		100.00000	11.19917			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.23541		100.00000	11.20728			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.57393		100.00000	13.54032			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.76158		100.00000	11.73246			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13911			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01369			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35855			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37906			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.48226		100.00000	8.46126			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.48226		100.00000	8.46126			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	98.91599		100.00000	99.18478			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			5,050,000,000,000,000.00	50,500,000,000	50,500,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.21482		2.12000	179.57145			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.33000		105.09201		7.33000	172.93288			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.33000		106.39651		7.33000	173.14154			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.71500		105.55421		7.71500	105.53227			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	7.16000		102.27006		7.16000	102.25019			0.00	0	213,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85947			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01986			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02191			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02874			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03556			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05442			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.25911		100.00000	33.17675			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	99.92216			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92053			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91999			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91351			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.90488			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			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	100.90082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91790			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.62000		105.52170		7.62000	105.49991			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96912			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.93177		100.00000	14.89480			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.93177		100.00000	14.89480			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.78224			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.27000		105.47498		10.27000	104.01075			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000		0.01411		100.00000	0.01375			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		57.96711		100.00000	57.85713			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.15451			0.00	400,000,000	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.18262			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.87000		71.70190		7.87000	104.26808			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.80454			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.60093			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.20636			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.39505			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19503			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25408			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36137			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.80736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.54286			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	89.19351		100.00000	88.97701			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00020			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.07329			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.89647			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96563			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87973			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.50623			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.29805			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.60367			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.46485			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.19133			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.15725			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.09909			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.95234			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74471			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.64160			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.60761			0.00	500,000,000	500,000,000.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.83205			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.53876			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.49860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	100.00000	80.75221	100.00000	80.57395				2,020,000,000,000,000.00	20,200,000,000	20,200,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.43722	100.00000	26.37176				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82446				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.47884				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.77000	111.84405	8.77000	111.81753				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	104.95692				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.67000	104.54139	8.67000	104.51688				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.76000	103.18146	11.76000	103.14890				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.84009				0.00	500,000,000	500,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.66000	99.50282	11.66000	105.23652				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.54953				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.66000	103.40152	8.66000	103.37731				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02575				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.66000	102.61751	11.66000	102.58591				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	102.32671				0.00	2,600,000,000	1,300,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.32249				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.68907				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.35000	98.42514	9.35000	98.40029				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.18000	120.74605	9.18000	120.71628				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.46000	114.64464	9.46000	114.61553				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.34000	123.14379	8.34000	123.11599				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.52859				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.97000	105.14447	10.97000	105.11345				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.30126			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	104.15193			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08620		10.00000	106.05850			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49033			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91310			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16855			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.36036			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64031			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66456			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69268			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	102.48524			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.45976			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.59441			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.74288			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80091			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46324			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.71089		10.11000	100.68346			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	122.40102		2.76000	122.38479			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	119.57745		3.14000	122.40338			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.38353		8.25000	103.36045			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.90000	129.30376		2.90000	123.41940			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.45975		2.40000	121.66097			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11649			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.06500	103.08398		8.06500	103.06159			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12847			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13024			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.11500	103.16871		8.11500	103.14616			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.11500	103.16871		8.11500	103.14616			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.16500	102.02610		8.16500	102.00367			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.81985			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90123			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52799			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	101.31170			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.39224			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.94973		9.35000	103.92393			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.94973		9.35000	103.92393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29103				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.29441				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	100.90527				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65906				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68946				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69106				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65906				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65906				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68549				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51184				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13356				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61167				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61167				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.61167				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03784				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.49000	107.25242	8.49000	107.22778				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.68106				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92873				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10363				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09915				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15850				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.32391				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.54423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33097			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.20418			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03776			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88172			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70407			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72700			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.05035			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69656			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92085			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70568			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.98761			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49623			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69812			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55693			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87380			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52086			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67196			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66021			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.94857			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.13632			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.91766			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.44181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.84848			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.38978			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.25154			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.75247			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.93500	99.81349		9.93500	99.78675			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.45500	101.45681		10.45500	101.42825			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63150			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.86924			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.71287			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.82944			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.49051		8.80500	102.09246			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76449			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	127.99955			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79913			0.00	0	240,000,000.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81317			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.86737			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83884			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15998			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.18848			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91454			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63150			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	115.36581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	115.55350			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95455			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.00436			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63510			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15291			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.95213			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73458			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.84121			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95499			0.00	0	270,000,000.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.67439			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61714			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.96062			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.26258			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.15984			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.92175			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.01944			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.69697			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.49388		10.55000	103.58447			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.11500	111.28231		9.11500	112.37171			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.77765			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.08253			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.25500	112.78357		11.25500	114.11123			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.22803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.28500	107.39373		11.28500	113.56526			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.71500	107.23334		9.71500	107.09477			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.22803			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.89680			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.76578			0.00	1,000,000,000	500,000,000.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.78188			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78200			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65806			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.65000	109.26723		8.65000	109.13949			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.47640			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84402			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.73167		10.55000	103.70222			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.88963		11.00000	101.17967			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01718			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.85803			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07669			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.04500	110.04043		11.04500	109.87714			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.94014			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.78177			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.99974			0.00	0	50,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.83403			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	100.51392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.72036			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72700			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	100.76918			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.21118		7.01000	40.81999			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	180.67212			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	7.71500		105.55421		7.71500	148.99860			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.33000		39.17113		7.33000	172.93288			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.33000		39.60624		7.33000	173.14154			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.88812			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.84441			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33022			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33022			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.82929			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77628			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78674			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32291			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77854			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70918			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76305			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76300			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.48106			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.26762			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.88590		8.87000	107.33925		87,245,467,552,450.00	9,836,016,635	3,278,672,200.00	
COJ04	On 05/06/2018	Spot Bond	8.02000	104.12530		8.02000	104.10280			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.29000	118.43206		9.29000	118.40251			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.94500	103.79051		7.94500	103.76829			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.86000	112.68493		8.86000	112.65794			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.89500	109.40085		8.89500	109.37469			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.26500	102.00376		9.26500	101.97838			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.06000	104.23157		10.06000	104.20347			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.06000	96.99737		10.06000	96.97123			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27227			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18523			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.11723			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.21280		100.00000	10.18751			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.27755			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.71734			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.79897			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.17629			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.73209		100.00000	9.70799			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.41390		100.00000	12.38316			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.62500	103.53915		10.62500	102.78857			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.62817		100.00000	14.59195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.19235	100.00000	6.17701				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.38181	100.00000	15.34372				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.01321				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.34500		101.10400	7.34500	101.08386				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07656				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.93600				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.25500				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.07532	100.00000	66.72505				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00354				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.38844				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	103.32602				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.36675				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.00250				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.38128				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.14901				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.87205				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.64465				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.85000		106.81907	7.85000	106.79648				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.91500		112.23252	6.91500	112.21157				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.70500		111.60152	7.70500	111.57859			103,247,000,000.00	13,400,000	1,810,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.32500		113.85785	8.32500	113.83261			116,644,905,000.00	14,011,400	1,130,280,400.00	
DV24	On 18/02/2024	Spot Bond	8.52500		111.50627	8.52500	111.48098			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	8.75500		115.19220	8.75500	115.16538			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
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61445				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.51283				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77580				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.24962				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82022				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83235				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.41245				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74144				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.98188				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.21000	128.02484	7.21000	128.00020				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.76507				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	2.36000	98.19086	2.36000	98.23197				0.00	0	43,900,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.99200	1.20000	134.68265				0.00	0	33,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000	122.83898	2.14000	122.96233				0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.09000	111.19000	2.09000	111.17716				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	110.90990	2.10000	110.89716				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14500	103.25322	2.14500	103.24118				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.34000	98.58463	2.34000	98.62549				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.75000	107.74520	8.75000	107.72013				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.60000	113.99138	8.60000	113.96487				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.11000	108.10363	9.11000	108.07702				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		9.39000	100.03157		9.39000	100.70538			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.53000	111.73829		9.53000	108.27793			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44575			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.67601			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91651			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.72218			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.65570			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28106			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.56729			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.71164			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	88.21726		100.00000	87.93631			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	102.62631		100.00000	102.35766			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.92500	101.73990		10.92500	101.71080			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.32367			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.83746			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.63089			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.14000	101.27329		9.14000	101.24842			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.47440			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.29416			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	101.53214			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	101.62752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.08600		10.00000	106.05800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39127			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44829			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37987			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.42738			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39869			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37959			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		103.66575		6.90000	103.64644			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.12000		108.54328		7.12000	108.52242			99,791,072,000.00	14,015,600	15,409,221,900.00
ES23	On 25/01/2023	Spot Bond	7.72000		113.46934		7.72000	113.44560			681,035,724,816,000.00	88,217,062,800	9,016,287,300.00
ES26	On 02/04/2026	Spot Bond	8.07000		100.90502		8.07000	100.88309			214,416,672,000.00	26,569,600	15,544,200,000.00
ES33	On 15/09/2033	Spot Bond	8.83500		90.66873		8.87500	90.31882			336,742,491,000.00	38,114,600	42,517,400,000.00
ES42	On 25/04/2042	Spot Bond	8.94500		97.65564		8.94500	97.63216			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.46042			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.50667			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34098			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14953			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60340			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.41554			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.64616			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.13129			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.28524			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07150			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.64146		100.00000	12.61083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		12.30281		100.00000	12.27300			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.87795			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.55165			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.98034			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.04853			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.66000		100.32952		8.66000	100.30616			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88062			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88055			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.25217			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.26124			0.00	0	845,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.28215			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.35000		106.00107		9.35000	104.54715			0.00	0	84,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.51000		109.15299		9.51000	109.12513			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.87549			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		130.86695		2.20000	131.72941			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		126.74187		2.25000	274.39337			675,000,000,000.00	300,000,000	150,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		104.04555		2.41500	110.58599			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.42000		102.86823		2.42000	162.27549			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18500		119.94875		2.18500	219.89285			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.17500		108.80259		7.17500	108.78142			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73700		64.70735		7.73700	64.07952			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44000		41.49601		9.44000	40.58785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.17932		9.68000	40.58785			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	93.38060		100.00000	93.16088			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.50942			0.00	400,000,000	200,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92400			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80096			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87859			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85803			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	100.81784			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98131			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	100.84402			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11269		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	100.89725			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10463			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07217			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	18.03744		100.09221	17.99274			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76637			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.41400			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02778			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.80748			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85958			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	100.86907			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79428			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80194			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04897			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78791			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.37454		13.22500	62.35200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74294			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74388			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10359			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.77761			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64500	95.77610		3.64500	99.07294			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81130			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81130			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.53996			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63150			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.85757			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.76449			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74669			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.11772			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.87392			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.64197			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.09566			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.00250			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.79446			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.02217			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73825			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.80194			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.80194			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51031			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.53758			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67594			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36751			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.84683			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34850			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65759			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28786			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28862			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15897			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14480			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15897			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14423			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.84388			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.94743		8.75000	101.92345			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.74375			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.94788		100.00000	9.92325			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.08193		100.00000	9.05944			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.53108			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.58353		100.00000	1.57961			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.83611			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	17.77982		100.00000	17.73675			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.76957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		9.80883	100.00000	9.78455				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.92452	100.00000	18.87867				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.76954				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.45473	100.00000	10.42940				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.76517				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.67555				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.84305				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.72947				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.01000		98.73400	3.01000	125.12589				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.58185				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.56082				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.56082				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.49334				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.71975				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.86238				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.85769				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.09088				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.95753				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.54000		114.32194	3.54000	121.00848				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.87282				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.88133				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.59000		105.54782	3.59000	120.62805				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.57000		103.34040	3.57000	120.78006				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	3.17000	100.23498		3.17000	125.83045			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.24000	101.30687		3.24000	134.85903			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95208			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76300			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.86718			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00706			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97117			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82345			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82253			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29905			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80972			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.25755		100.00000	11.22967			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	37.74212		100.00000	37.64866			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	81.94140		100.00000	81.69896			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	21.25309		100.00000	21.20046			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.04070		100.00000	6.02574			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	11.08754		100.00000	11.06008			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.31000	152.96296		5.31000	152.93198			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60612			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90351			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22386			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.41371			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.99875			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.50369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.22742			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.04800		84.12555		2.04800	104.57703			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000		102.03147		2.46000	133.74730			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.01599			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.11392		10.38000	100.08544			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.11392		10.38000	100.08544			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	99.90138			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000		99.37031		2.60000	107.87075			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49500		211.11179		2.49500	210.41267			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000		108.45841		2.57000	108.44458			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37221			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52500		210.22490		2.52500	209.52192			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.92027			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		109.75769		2.50000	109.74390			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66000		106.74783		2.66000	106.73397			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.50514			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	40.22800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.47756			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76500		104.78912		2.76500	104.77903			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64500		114.14844		2.64500	114.13358			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69500		112.48435		2.69500	112.46955			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.67137		2.43000	96.68480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.72500		160.79482		2.72500	203.70006			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.04000		86.83312		3.04000	99.85989			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.64857		2.37000	272.02552			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.65033		2.26000	274.19509			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.26253		2.98000	260.36059			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.67000		100.47873		2.67000	127.85093			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.98001			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.20000		131.74490		2.20000	127.70156			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15833			0.00	1,200,000,000	200,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42005			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.79755			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44000		107.85605		2.44000	107.84257			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.90489		104.97509	23.84307			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.85696		101.07593	27.78732			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.58929		100.44759	20.53810			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.25940		100.76967	26.19392			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	2.01500		119.98694		2.01500	119.97338			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000		96.78523		2.36000	111.13472			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.70427			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.52432		2.39000	110.83504			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.40873			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		124.83600		2.46000	342.42658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.63227			0.00	400,000,000	100,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30192			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	6.18500		103.56771		6.18500	103.55030			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.01500		104.44049		7.01500	104.42059			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.32000		105.90867		7.32000	105.88763			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.44000		111.60608		7.44000	111.58368			0.00	0	1,540,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.89000		106.15762		7.89000	106.13493			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.11000		105.68248		8.11000	105.65939			0.00	0	900,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.67500		97.88001		8.67500	97.85706			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.76000		114.36424		8.76000	114.33730			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.10000		103.30803		9.10000	105.87010			0.00	0	650,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.50500		104.05083		9.50500	104.02458			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.54000		87.10884		9.54000	87.08654			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.68243			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.69192			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.71560			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.75352			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.78195			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.90498			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	101.25233			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.30705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.15467			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.35635			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.41112			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.45675			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.65743			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.43447			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45941			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.42000		104.89233		8.42000	104.86856			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	101.76404			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.03568		100.00000	10.01082			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.41489		100.00000	17.37176			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.96385		100.00000	10.93510			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,600,000,000	400,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	102.13198			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.23364			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.79986			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.96182			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.44906			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.68927			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.52428			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.29752			0.00	10,000,000,000	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.48796		100.00000	10.46254			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.35015			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.87887			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.86429			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.86258			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.78064			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		100.00000	89.45448		100.00000	89.24250		3,110,000,000,000,000.00	31,100,000,000	19,700,000,000.00	
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	100.15022			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.00369	100.58045		7.00369	99.81308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.15682				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00490	100.44112	8.00490	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.16530				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.45563	100.45033	8.45563	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	100.17565				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	100.15557				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26185				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27062				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74937				0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08600	10.00000	106.05800				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.45000	107.03800	8.45000	107.01392				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.43000	110.23272	7.43000	110.21087				0.00	0	8,865,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000	128.40321	2.07000	277.99151				0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.07000	131.21739	2.07000	284.08417				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.83000	103.77686	8.83000	103.75250				0.00	0	3,767,400,000.00
HWAY35	On 31/07/2035	Spot Bond	8.83000	103.84982	8.83000	103.82544				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	86.28842	100.00000	86.08491				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.47914	100.00000	22.42347				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	56.59430	100.00000	56.45415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.04543	100.00000	26.97845				0.00	0	600,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.73199	100.00000	24.67208				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		87.67443	100.00000	87.46764				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.08600	10.00000	106.05800				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.44119	1.75000	117.42881				4,572,750,000,000.00	2,613,000,000	64,453,600,000.00
I2038	On 31/01/2038	Spot Bond	1.84000		123.61270	1.84000	123.59938				934,720,000,000.00	508,000,000	95,166,638,600.00
I2046	On 31/03/2046	Spot Bond	1.83000		126.29132	1.83000	126.27767				28,734,658,170,000.00	15,701,999,000	47,936,361,100.00
I2050	On 31/12/2050	Spot Bond	1.86000		134.12587	1.86000	134.11123				9,813,360,000,000.00	5,276,000,000	26,366,153,500.00
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	7.06500		104.28681	7.06500	104.26681				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.14898				0.00	296,120,000	148,060,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03869				0.00	3,242,260,000	1,621,130,000.00
IBL21	On 15/03/2016	Spot Bond	7.66500		105.46411	7.66500	105.44221				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.32000		111.03017	7.32000	111.00812				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.48500		104.76831	7.48500	104.74738				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.84564				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.01000		100.93392	2.01000	128.71149				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27000		103.06520	2.27000	131.14341				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58064				0.00	1,000,000,000	500,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.10881				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.44000		106.48909	7.44000	106.46773				0.00	0	5,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03192				0.00	3,620,000,000	1,810,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.80265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.49821			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.08600		10.00000	106.05800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.99000		100.83349		7.99000	100.81178			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.38000		95.72052		8.38000	95.69880			0.00	0	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70999			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.52000		101.82759		7.52000	101.80693			0.00	0	173,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.43000		102.78420		8.43000	102.73953			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.76684			0.00	22,160,000,000	11,080,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.86998			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.01382		7.90000	98.99297			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.77000		100.94102		7.77000	100.92012			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.85584			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42793			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.09000		106.53999		7.09000	106.51982			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.73000		109.14173		7.73000	109.11924			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.74500		113.84487		8.74500	113.81839			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.52439			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94534			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.94421			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	99.94295			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00711		100.00000	0.00709			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15178			0.00	0	200,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.07353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03		On 22/10/2020	Spot Bond	8.00000	103.74150		8.00000	103.71914			0.00	0	0.00
IDCG04		On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.27448			0.00	0	0.00
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.31728			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.06000	104.80775		9.06000	104.78210			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.36142		5.00000	101.34769			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.36142		5.00000	101.34769			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	99.94634		5.00000	99.93293			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.36598		5.00000	101.35223			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.48795		4.00000	101.47685			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	101.11600		4.00000	101.10500			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	41.97735		100.00000	41.87340			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	41.81201		100.00000	41.70847			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	41.81201		100.00000	41.70847			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	107.64658		9.20000	107.61999			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.65646			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.13622		100.00000	8.11607			0.00	0	0.00
IM1004		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24662			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
IM105U		On 24/04/2015	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.41500	103.33034		8.41500	103.30677			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.34857			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	15.98279		100.00000	15.94407			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	81.94140		100.00000	81.69896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000	13.48849	100.00000	13.45509				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	18.04456	100.00000	17.99022				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.21586	100.00000	1.21353				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.90739	100.00000	8.88534				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.04986	100.00000	10.02412				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	9.79679	100.00000	9.77253				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	28.73309	100.00000	28.66194				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.30000	100.00000	6.30000	99.89655				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000	99.87932	6.30000	99.77612				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000	99.75894	6.30000	99.65598				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000	99.63884	6.30000	99.53613				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000	99.51144	6.40000	99.40737				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000	99.26895	6.40000	99.16538				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000	98.76877	6.50000	98.66465				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000	98.64732	6.50000	98.54345				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.52616	6.50000	98.42254			18,200,000,000,000.00	2,800,000,000	1,400,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67532				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.52961	102.57880	10.52961	101.85721				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.52961	101.33690	10.52961	101.08654				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.83730				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82158				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.05940	6.50000	102.04147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83467			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.43908			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84354			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27179			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80125			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.05145			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.52171			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39661			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26563			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25151			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26040			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.45753			0.00	0	0.00
ING273		On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.38452			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.91898			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.20333			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.07986			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.13233			0.00	0	0.00
IP273U		On 14/04/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35725			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27931			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.17500	103.78124		8.17500	103.75840			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50425			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.51598			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.52381			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23050			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.24186			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.70104			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.80000	104.45270		8.80000	104.42785			15,840,000,000,000.00	1,800,000,000	2,750,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79281			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.01000	107.42183		8.01000	107.39852			0.00	0	1,680,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.44601			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.30925			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.72042			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85191			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.24500	101.91146		8.24500	101.88917			329,800,000,000.00	40,000,000	20,000,000.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.38048			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.19098			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.36000	96.18821		3.36000	125.70465			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000	142.67263		3.60000	142.65037			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.57485			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.33603			0.00	1,600,000,000	800,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.20005			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.06289			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.66733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond	3.75000	97.31995		3.75000	98.15414			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.75000	97.23882		3.75000	104.69282			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.14263			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.81682			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.61000	114.60457		9.61000	114.57485			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.98709			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.70000	141.14084		3.70000	141.11843			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.25000	99.91446		6.25000	99.93155			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.30000	99.91377		6.30000	99.86211			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.30000	99.84490		6.30000	99.74176		63,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
IVA507		On 12/02/2015	Spot Bond	6.30000	99.72460		6.30000	99.62171			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.30000	99.60458		6.30000	99.50195			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.40000	99.47673		6.40000	99.37273			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.40000	99.35541		6.40000	99.25167			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.40000	99.23440		6.40000	99.13091			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.50000	98.73404		6.50000	98.62999			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.50000	98.61267		6.50000	98.50887			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		3,740,000,000,000,000.00	37,400,000,000	26,400,000,000.00	
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.67231			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.39368			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.25215			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.30166				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.40108				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.16240				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30009				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30198				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30575				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.28876				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14928				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.94140				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.80477				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.42763				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.16572				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.15409				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.46089				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.32568				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00013				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.94787				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74816				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.58082				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.59539				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.59539				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.33000	103.79937	8.33000	103.77597				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	11.94020	100.00000	11.91349				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.12411	100.00000	10.09903				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039		On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14017			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	8.42000	104.65491		8.42000	104.63107			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94004			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.48830			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82106			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.22978			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.11284			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.04500	102.18570		7.04500	102.16627			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.79965			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.44918			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17969			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	97.26149		100.00000	97.00687			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.91876			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	98.64864		100.00000	98.91599			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00916			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	38.55012		100.00000	38.45673			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.61619			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	99.45504		100.00000	99.18479			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	89.51845		100.00000	89.30326			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94043			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.07847			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.53755			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.82962			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.71000	149.73844		7.71000	149.70716			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68053			0.00	0	200,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68367			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.82076			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14025			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69585			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.62367			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.38000	102.48606		9.38000	102.46011			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86189			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.12000	102.45760		8.12000	102.43544			0.00	0	3,540,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.17000	77.51139		8.17000	100.93594			0.00	0	50,000,000.00
LGL04	On 14/08/2020	Spot Bond	8.56000	106.75440		8.56000	106.73008			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.06272			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27677			0.00	0	1,600,000,000.00
LHL02	On 13/12/2015	Spot Bond	9.56500	102.23255		9.56500	102.20631			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39013			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.84438			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.42935			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.56053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	103.81887			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30193			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82717			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.39270			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.89783			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.27178			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79275			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.46745			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.68638			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.70626			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71154			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26788			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.66406			0.00	1,600,000,000	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.34948			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75623			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12544			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.45567			0.00	440,000,000	440,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20544			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24144			0.00	400,000,000	100,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.49860			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.53780			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.57283			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		97.21612	100.00000	96.96230				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.82729	100.00000	35.73857				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.42982	100.00000	20.37923				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		15.26170	100.00000	15.22392				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.34458	100.00000	15.30659				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.40296	100.00000	18.35838				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.99000		106.21462	7.99000	106.19176				0.00	0	590,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.01000		105.67134	8.01000	105.64854				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.91068				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.29900				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.44233				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.46110				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.25500		104.75657	7.25500	104.73606				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.98000		105.07867	7.98000	105.05596				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.67500		107.44946	8.67500	107.42426				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.68716				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.71087				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.73000		106.82815	8.73000	106.80252				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.21500		103.90949	7.21500	103.88914				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.25639				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.18000		102.64620	8.18000	102.62359				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.83206				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.55000		114.39329	8.55000	110.74155				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	101.29161			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	23.62192		100.00000	23.56343			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39018			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.88000	102.60478		7.88000	102.58299			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.16500	101.35727		7.16500	101.33801		5,302,100,000,000.00		740,000,000	370,000,000.00
MTN04	On 13/07/2017	Spot Bond		7.87000	105.35380		7.87000	105.33133			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.28614		100.89771	7.26834			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.38046		100.61875	7.36248			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	101.48810			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.60785			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.74729			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.70635		100.00000	0.70464			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.70635		100.00000	0.70464			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.11000	102.41053		8.11000	102.38804			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.09356		7.59000	99.07317			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.25000	104.51239		8.25000	104.48906			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.00000	109.94395		8.00000	109.92013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.31621			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.44500		111.54598		8.44500	111.52049			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.39674			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.36000		105.36710		8.36000	105.25290			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31331			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.46879			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21187			0.00	13,120,000,000	6,560,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.24066			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52458			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55039			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.56558			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.47678			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03500		106.01680		7.03500	105.99655			9,286,200,000,000.00	1,320,000,000	1,450,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.79111			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.81000		118.03339		7.81000	118.00841			10,153,000,000,000.00	1,300,000,000	2,820,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.88500		39.88618		9.88500	39.87588			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.96500		103.22480		6.96500	103.20541			4,179,000,000,000.00	600,000,000	1,230,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26525			0.00	100,000,000	50,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.15944			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.27500		105.50482		7.27500	105.48400			79,443,000,000,000.00	10,920,000,000	4,610,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68985			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.47702			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89496			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25088			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22333			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.30850			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14181			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.94016			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.69443			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49801			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53846			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.74167			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.70375			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.10286			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68049			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66410			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.66363			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.92580			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.76449			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.05500		112.37286		9.05500	113.47362			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.75981			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.09000		111.06237		9.09000	112.44244			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.76449			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72714			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.77198			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.78135			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.75500	105.51821		7.75500	105.49603			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.95859			0.00	400,000,000	200,000,000.00
NED15	On 08/04/2024	Spot Bond	9.19000	110.07566		9.19000	110.98770			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.27975			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.28986			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.26596			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36971			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.38712		9.44500	120.35642			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68726			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000	168.81852		2.27000	168.79824			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	95.32329		2.61000	138.98712			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.78000	106.98560		7.78000	106.96305			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87428			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.41000	110.15571		8.41000	110.45585			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.27234			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.29522			0.00	0	2,300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.20365			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.24663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.22087				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.61000	110.15116	8.61000	112.78838				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.24669				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.27239				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.25522				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.81000	110.14690	8.81000	110.43916				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.30681				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.28956				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.29815				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.61544				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.51088				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.32390				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.73500	116.68522	7.73500	116.66088			20,884,500,000,000.00	2,700,000,000	3,850,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.40000	124.57031	8.40000	124.54200				0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.50476	2.16500	172.48455				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.15000	125.98114	9.15000	125.95017				0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.44912				0.00	0	100,000,000.00
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	100.32576				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77165				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02002				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.25285				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.42476				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.77030			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.39980		100.00000	18.35523			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	55.33943		100.00000	55.20239			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.05500	103.56992		7.05500	103.55019		108,263,809,086,000.00	15,345,685,200	14,932,842,600.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.36714			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.93000	103.63470		8.93000	102.76537			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.96130		100.00000	25.89841			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	101.46757			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05306			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94501			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.10707			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73237			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72069			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.06121			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.65000	106.28712		8.65000	106.46781			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.98173			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.98117			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.98092			0.00	600,000,000	300,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.98035			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.97792			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.97736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.91591			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.13000		46.60221		7.13000	46.59324			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.06500		109.50530		6.06500	109.48723		216,581,150,000,000.00	35,710,000,000	10,950,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.06500		96.30676		6.06500	96.29086			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.16500		116.18792		6.16500	116.16844		783,923,729,877,000.00	27,157,133,800	37,131,000,000.00	
R159P	On 15/09/2016	Spot Bond	5.99500		90.82162		5.99500	90.80681			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.26000		126.57716		7.31000	126.09331		2,944,586,731,472,000.00	83,000,927,200	25,060,291,000.00	
R187P	On 21/12/2026	Spot Bond	7.05000		43.85033		7.05000	43.84199			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.97000		41.32492		6.97000	41.31714			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000		284.35144		1.76000	284.32125		2,817,760,000,000.00	1,601,000,000	28,100,097,500.00	
R202	On 07/12/2033	Spot Bond	1.70000		235.81207		1.69500	235.95840		28,750,060,000,000.00	16,911,800,000	83,373,500,400.00	
R2023	On 28/02/2023	Spot Bond	6.98500		107.84707		7.04500	107.45064		2,201,181,164,050,000.00	15,129,730,000	34,752,829,700.00	
R203	On 15/09/2017	Spot Bond	6.26000		107.79877		6.32000	107.63261		799,284,375,852,000.00	27,681,210,200	89,632,800,000.00	
R2030	On 31/01/2030	Spot Bond	7.76500		101.97664		7.76500	101.95553		1,557,420,288,370,000.00	00,569,258,000	54,096,862,100.00	
R2032	On 31/03/2032	Spot Bond	7.94000		105.55798		7.94000	105.53539		2,215,284,182,064,000.00	79,003,045,600	48,367,999,200.00	
R2037	On 31/01/2037	Spot Bond	8.06500		104.35674		8.06500	104.33432		2,593,893,314,584,000.00	21,623,473,600	35,117,600,000.00	
R204	On 21/12/2018	Spot Bond	6.49500		105.91350		6.56000	105.66742		4,367,181,244,092,000.00	72,391,261,600	70,050,700,000.00	
R2044	On 31/01/2044	Spot Bond	8.20500		105.90467		8.20500	105.88153		828,294,750,000,000.00	00,950,000,000	65,660,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.19500		109.88621		8.19500	109.86183		2,097,080,214,097,000.00	55,897,524,600	75,274,679,200.00	
R207	On 15/01/2020	Spot Bond	6.67000		102.65503		6.73000	102.38283		2,685,316,607,977,000.00	02,596,193,100	90,199,500,000.00	
R208	On 31/03/2021	Spot Bond	6.79000		101.99495		6.85000	101.67843		1,350,893,593,469,000.00	98,953,401,100	63,889,030,900.00	
R209	On 31/03/2036	Spot Bond	7.94000		84.83816		7.98000	84.46743		1,149,013,998,570,000.00	44,712,090,500	01,290,301,400.00	
R210	On 31/03/2028	Spot Bond	1.71000		175.60842		1.70000	175.78635		13,999,770,000,000.00	8,187,000,000	44,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	1.33000		130.45144		1.31000	130.49042			48,997,200,000,000.00	36,840,000,000	56,295,000,000.00
R212	On 31/01/2022	Spot Bond	1.70000		136.01659		1.70000	136.00245			7,499,210,000,000.00	4,411,300,000	26,082,962,900.00
R213	On 28/02/2031	Spot Bond	7.76000		95.95511		7.80500	95.54652			6,570,701,052,088,000.00	46,739,826,300	93,994,633,600.00
R214	On 28/02/2041	Spot Bond	8.08000		85.58775		8.08000	85.56904			3,138,354,797,376,000.00	88,410,247,200	87,689,405,400.00
R227C	On 15/03/2015	Spot Bond	6.22500		99.20480		6.22500	99.18802			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.06500		96.30676		6.06500	96.29086			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.98500		93.55426		5.98500	93.53903			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.99500		90.82162		5.99500	90.80681			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.13500		97.62079		6.13500	97.60478			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.00500		94.82359		6.00500	94.80817			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.98500		92.08450		5.98500	92.06958			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.04500		89.31013		6.04500	89.29552			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.29500		86.18716		6.29500	86.17249			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.34500		83.43990		6.34500	83.42558			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.56500		80.29054		6.56500	80.27630			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.54500		77.79748		6.54500	77.78371			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.52500		75.39643		6.52500	75.38313			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.51500		73.04898		6.51500	73.03612			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.69000		70.10045		6.69000	70.08778			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.67000		67.90897		6.67000	67.89673			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.77000		65.31174		6.77000	65.29979			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.74000		63.29992		6.74000	63.28839			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.71000		61.36789		6.71000	61.35676			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.68000		59.51212		6.68000	59.50138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	6.64000		57.77619		6.64000	57.76582			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.60000		56.11265		6.60000	56.10264			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.25000		51.20561		7.25000	51.19559			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.21000		49.60353		7.21000	49.59387			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.17000		48.07016		7.17000	48.06085			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.13000		46.60221		7.13000	46.59324			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.09000		45.19659		7.09000	45.18794			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.05000		43.85033		7.05000	43.84199			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.01000		42.56066		7.01000	42.55260			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.97000		41.32492		6.97000	41.31714			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.28609			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.04129			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.72746			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.53331			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.12273			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.46700		100.00000	22.41257			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.52198		100.00000	13.48849			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		23.69935		100.00000	23.64067			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.72505		100.00000	66.56341			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.83306		100.00000	30.75497			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.58929		100.00000	16.54650			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.51009		100.00000	8.49815			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.32217		100.00000	13.28781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.39128	100.00000	11.36190				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.51025	100.00000	9.48573				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68587				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.97431				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04893				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.26922				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.33451				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61787				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.08424				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.19040				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.19314				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.64009				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.23611				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.75409				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00353				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02049				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.22397				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.05748				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.86577				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.12540				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	84.58616				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	81.12873				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.36116				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.10990			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85971			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.80553			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.19175			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.10013		12.35000	108.06493			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.74214		100.00000	15.70400			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.48052			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.74195			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.06259		100.00000	4.05253			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.03766		100.00000	21.98309			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	40.56453		100.00000	40.46626			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.59816		100.00000	13.58150			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.91551		100.00000	33.83334			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.07284			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	76.15383			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.15000	111.41543		8.15000	111.39098			0.00	0	1,580,000,000.00
RW23	On 10/12/2023	Spot Bond		8.29500	108.75856		8.29500	108.73428			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.03500	92.94581		9.03500	110.76245			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.16476			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.36500	107.68607		7.36500	107.66455			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	102.19591			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.37000	104.69662		8.37000	104.67304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.97923			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.18655			0.00	3,000,000,000	1,500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.60148			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.44789			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.77500		102.58711		6.77500	102.56847			189,700,000,000.00	28,000,000	14,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.06000		103.43804		8.06000	103.41559			33,852,000,000,000.00	4,200,000,000	4,470,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.52500		108.58277		7.52500	108.56062			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.31072		7.96000	108.28737			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31500		108.71456		7.31500	108.69300			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.72000		104.27879		7.72000	104.25697			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.46000		108.62353		7.46000	108.60156			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.52500		108.58277		7.52500	108.56062			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.86088			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46312			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.37000		106.72750		7.37000	106.70616			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53449			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.73322			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.62693			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.32000		110.05437		8.32000	110.02973			0.00	0	313,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.21000		107.82239		9.21000	107.79558			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.59939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.43027			0.00	0	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50998			0.00	800,000,000	200,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.63416			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.14000	104.16429		8.14000	104.14134			0.00	0	760,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	18.40816		100.00000	18.36764			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.58500	113.98925		8.58500	113.96321		17,170,000,000,000.00	2,000,000,000	2,000,000,000	3,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20729			0.00	1,000,000,000	500,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.09500	103.23736		8.09500	103.21485			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.22000	94.32889		9.22000	94.30541			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.88602			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		8.96000	107.31135		8.96000	107.28551			0.00	0	150,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.75332			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.77391			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.11000	109.86763		9.11000	109.84060			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.55000	101.94285		8.55000	101.91928			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.16500	106.36398		7.16500	106.34330			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.37000	125.64857		2.37000	272.02552			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.95500	101.04250		1.95500	128.85015			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	18.91592		100.00000	18.86802			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.27646				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.33089	100.00000	23.27312				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.31713	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.58000		113.48403	2.58000	127.28551				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.05940	6.50000	102.04147				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.18883				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.60950				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.01293				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.35000		101.54567	8.35000	101.52284				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.79066				0.00	0	12,730,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.53288				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.72641				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		24.79205	100.00000	24.73199				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.08600	10.00000	106.05800				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.95314				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		93.77276	100.00000	93.46225				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.92311				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.21085	100.00000	35.12366				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.43719	100.00000	31.35935				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.72030	100.00000	31.64175				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.66000		107.32725	8.66000	107.20165				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.15931				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49448			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.41500	107.51957		7.41500	107.49830			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.16000	107.17098		8.16000	105.50617			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.72000	104.27879		7.72000	104.25697			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.35927			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49793			0.00	2,000,000,000	500,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.83272			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.31668			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.35243			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.67440			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.42000	103.70428		7.42000	103.68352			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17802			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47473			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21383			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.40000	100.84763		8.40000	100.82483		10,080,000,000,000.00	1,200,000,000	1,200,000,000	860,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24614			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64511			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.45800	94.10659		8.45800	94.08518			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.95000	96.42586		7.95000	96.40522			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.99000	97.25046		7.99000	97.22941			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85766			0.00	800,000,000	200,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.50000	104.79960		7.50000	104.77828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.50000	109.34069		2.50000	109.74390			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.51000	102.43109		7.51000	102.41034			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.38113		8.22500	101.35870			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.07000	111.32744		9.07000	111.30032			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09089			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.15500	84.90678		9.15500	84.88579			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.02371			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.19135			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.20509			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.63409			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.22838			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.71321			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.21600			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.77791		0.00000	99.87286			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.68972			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.61984			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.50089			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.27494			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.25713			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.13708			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98271			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96545			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1216	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.87903			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.60356			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.74155			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.59868			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	100.00000		79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.52500		107.93692		6.52500	107.91789			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.92000		110.60678		7.92000	110.58318			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.13810		100.00000	43.03359			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13515			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87553			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.09682			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.18520			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66347			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.69670			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24605			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.96480			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.41500		101.77280		7.41500	101.75267			0.00	0	2,950,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.14267			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.14637			0.00	2,000,000,000	1,000,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.19114		7.83000	100.16989			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14063			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14526			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.14063		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.14526		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.01949	7.16000	100.15558		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.15433		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15358		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17129		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16890		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.24063		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23248		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.14045		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.14637		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.21267	8.73000	100.09446		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.13989		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.14526		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.03000	102.05707	8.03000	100.59736		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.14065		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.14727		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.15469		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.15266		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.15407		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17092		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17018		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.16616		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.22794		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22867			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22919			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.32562			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.37030			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.33000	103.85886		8.33000	106.79746			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.22119			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.27805			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.24000	104.14966		8.24000	103.90548			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.48642			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.35111			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.62917			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.48088			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.20730			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.00646			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14746			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.90120		101.06155	5.88644			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	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	100.43409			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.14462			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14651			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14462			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14651			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14746			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14349			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14651			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15691			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.15691			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15691			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17202			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.17579			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17107			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24627			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.25096			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24908			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.19500	104.06279		7.19500	104.04264			2,811,806,000,000.00	390,800,000	1,020,800,000.00
TL20	On 22/02/2020	Spot Bond	8.68000	88.95957		8.68000	88.90940			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.08600		10.00000	106.05800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.25000	106.85103		7.25000	106.83001			7,250,000,000,000.00	1,000,000,000	6,320,000,000.00
TN20	On 17/09/2020	Spot Bond		8.53000	112.47807		8.53000	112.45212			88,751,238,000.00	10,404,600	10,010,207,700.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.95255		100.00000	0.95019			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		8.75000	114.79453		8.75000	114.76737			0.00	0	5,700,000,000.00
TN25	On 19/08/2025	Spot Bond		8.99500	107.54244		8.99500	107.51672			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond		9.08000	100.44950		9.08000	100.42487			0.00	0	4,810,000,000.00
TN30	On 09/10/2030	Spot Bond		9.46500	111.51838		9.46500	111.49006			0.00	0	2,600,000,000.00
TN40	On 09/10/2040	Spot Bond		9.99000	110.20360		9.99000	110.17409			0.00	0	1,800,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93168			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.31202			0.00	9,706,000	5,294,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44671			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.48307			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.48682			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.66627			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.03847			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.48497			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48201			0.00	0	1,000,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.08600		10.00000	106.05800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42900			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43751			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27330			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.29056			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.89298		10.00000	99.86623			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond			9.75000	99.89564		9.75000	99.86957			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	9.89725		100.00000	9.87172			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.83226			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.88301			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.91117			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.91680			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.07416			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.42054			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	10.88475		100.00000	10.85838			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000	100.00000		0.00000	99.80833			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000	100.00000		0.00000	98.32932			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000	100.00000		0.00000	99.29157			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000	100.00000		0.00000	99.04706			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	98.79712			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000	100.00000		0.00000	98.54998			0.00	0	10,000,000,000.00
TSP167	On 28/05/2015	Spot Bond			0.00000	100.00000		0.00000	97.81295			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000	100.00000		0.00000	97.54994			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000	100.00000		0.00000	96.94649			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	100.00000		0.00000	96.74523			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	100.00000		0.00000	96.45626			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	96.15223			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000	100.00000		0.00000	95.87764			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000	100.00000		0.00000	98.06981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.94799			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.81716			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.36879			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.99974			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	100.00000		50.57297		100.00000	50.47702		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.40621		100.00000	14.37130			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.97158			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09273			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.07510			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05748			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.72336			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.73952			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.65014			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.59715			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.18899			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	107.56582			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.08542			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.79116			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.25000		115.88055		8.25000	115.85467			0.00	0	100,000,000.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.15842	100.00000	8.14190				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.96968	100.00000	7.95355				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.53111				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.22331				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	100.00000		66.59265	100.00000	100.00000				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.56926				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.61963				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.62180				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.57919				0.00	1,400,000,000	700,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.59440				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.65883	100.00000	7.64333				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.47010	100.00000	7.45499				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	6.55500		109.48902	6.55500	109.46952				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.80000		235.58194	1.80000	235.55680				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.38500		102.33393	6.38500	102.31640				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.82000		106.10686	6.82000	106.08721				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.11500		108.40016	7.11500	108.37922				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.35500		108.62515	7.35500	108.60347				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.39000		109.50191	7.39000	109.47996				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.01500		97.52498	6.01500	97.50931				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94500		95.84008	5.94500	95.82466				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01500		97.50931	6.01500	97.49364				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.50500		74.15378	6.50500	74.14067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
Total for j-Bonds :										62,276,222,982,940,500.00	0,817,588,235	58 437 005 500.00
Grand Total:										62,276,224,286,811,200.00	0,817,706,484	58 440 798 764.00