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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/02/2015	Any day expiry		11.32070	11.32070		11.42630	11.42630		13.17	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	15.98630	0.01599	32.25570	0.03226	15.986	15.96	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.32780	11.32780		11.43380	11.43380		12.73	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.32950	11.32950		11.43560	11.43560		12.77	0.00	0	681.00
\$ / R	On 25/02/2015	Any day expiry		11.34440	11.34440		11.45070	11.45070		12.58	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	5.67460	0.00567	3.82060	0.00382	5.675	12.28	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	56.07220	0.05607	31.13710	0.03114	56.072	12.47	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	57.25190	0.05725	81.29870	0.08130	57.252	14.20	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.74330	0.00074	0.56640	0.00057	0.743	36.95	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.34630	11.34630		11.45260	11.45260		12.58	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.34810	11.34810		11.45450	11.45450		12.61	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.37230	11.37230		11.47900	11.47900		12.47	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.37970	11.37970		11.48660	11.48660		12.40	400,337,846.00	35,180	1,189,540.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.70830	0.00171	1.12660	0.00113	1.708	15.52	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.44230	0.00344	2.51070	0.00251	3.442	14.35	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.04330	0.00604	4.47230	0.00447	6.043	13.20	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.97740	0.01098	8.01960	0.00802	10.977	12.04	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.92000	0.01292	9.40220	0.00940	12.920	11.74	0.00	0	5,000.00

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	10.79	Put	14.74480	0.01474	10.69510	0.01070	14.745	11.50	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.26350	0.01526	11.04780	0.01105	15.263	11.44	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	27.09160	0.02709	15.35740	0.01536	27.092	11.61	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	424.54980	0.42455	511.05450	0.51105	424.550	11.79	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	44.84980	0.04485	24.45450	0.02445	44.850	11.79	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	252.56820	0.25257	318.68290	0.31868	252.568	12.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	144.95150	0.14495	99.77640	0.09978	144.951	12.31	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Call	198.95510	0.19896	256.30780	0.25631	198.955	12.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	169.25510	0.16926	119.70780	0.11971	169.255	12.40	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	178.03080	0.17803	228.49580	0.22850	178.031	12.66	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	210.55480	0.21055	151.39890	0.15140	210.555	12.76	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	170.25480	0.17025	217.99890	0.21800	170.255	12.76	1,702,548.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	235.96810	0.23597	171.47490	0.17147	235.968	12.97	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	152.21440	0.15221	193.31310	0.19331	152.214	13.02	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	130.06980	0.13007	164.31600	0.16432	130.070	13.39	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	297.48140	0.29748	224.11050	0.22411	297.481	13.44	23,798.51	80	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	113.68270	0.11368	143.83650	0.14384	113.683	13.70	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	427.30350	0.42730	343.74670	0.34375	427.303	14.33	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	81.42870	0.08143	103.32860	0.10333	81.429	14.49	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	79.65580	0.07966	101.09740	0.10110	79.656	14.54	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	65.46330	0.06546	83.20510	0.08321	65.463	15.01	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	58.79620	0.05880	74.79270	0.07479	58.796	15.27	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	587.88310	0.58788	496.62600	0.49663	587.883	15.33	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	47.87710	0.04788	60.68030	0.06068	47.877	15.82	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	668.17710	0.66818	574.08030	0.57408	668.177	15.82	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	43.31130	0.04331	54.77990	0.05478	43.311	16.10	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	19.07750	0.01908	23.54010	0.02354	19.078	18.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	1,139.37750	1.13938	1,036.94010	1.03694	1,139.378	18.58	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	15.30050	0.01530	20.57790	0.02058	15.300	18.67	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	14.07240	0.01407	19.59030	0.01959	14.072	18.70	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	7.73150	0.00773	11.51730	0.01152	7.731	18.94	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	3.91940	0.00392	5.98750	0.00599	3.919	19.19	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.77710	0.00078	0.68980	0.00069	0.777	24.23	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.40020	11.40020	11.50730	11.50730		12.69	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	23.99400	0.02399	16.68470	0.01668	23.994	11.65	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	66.76450	0.06676	41.48280	0.04148	66.764	11.87	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	100.82700	0.10083	66.83720	0.06684	100.827	12.12	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	142.93180	0.14293	175.68900	0.17569	142.932	13.71	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	98.07470	0.09807	121.13330	0.12113	98.075	14.69	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.44130	0.00044	0.45690	0.00046	0.441	23.83	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.40950	11.40950	11.51680	11.51680		12.62	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	124.13910	0.12414	85.77010	0.08577	124.139	12.15	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	53.98210	0.05398	66.63290	0.06663	53.982	16.67	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.45960	11.45960	11.56680	11.56680		12.73	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	40.90390	0.04090	28.70240	0.02870	40.904	11.35	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	129.11190	0.12911	94.70150	0.09470	129.112	11.91	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	134.24920	0.13425	157.36830	0.15737	134.249	15.24	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	7.43860	0.00744	11.99430	0.01199	7.439	26.44	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 27/05/2015	Any day expiry		11.51400	11.51400	11.62160	11.62160		13.01	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	55.74930	0.05575		42.15940	0.04216	55.749	11.36	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	81.58870	0.08159		62.27500	0.06228	81.589	11.33	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	150.29980	0.15030		115.99930	0.11600	150.300	11.94	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	216.85530	0.21686		247.51200	0.24751	216.855	14.72	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	159.28490	0.15928		181.45120	0.18145	159.285	16.04	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	21.31920	0.02132		27.81210	0.02781	21.319	27.91	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.53860	11.53860	11.64640	11.64640		13.24	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.54420	11.54420	11.65210	11.65210		13.25	29,218,370.20	2,531	90,176.00
\$ / R	10.73	Put	Foreign Exchange Future	53.28880	0.05329		42.28850	0.04229	53.289	11.45	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	56.20120	0.05620		44.61890	0.04462	56.201	11.44	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	64.04070	0.06404		50.91030	0.05091	64.041	11.43	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	101.56920	0.10157		79.71960	0.07972	101.569	11.47	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	107.73550	0.10774		83.58490	0.08358	107.735	11.54	538,677.50	5,000	65,000.00
\$ / R	11.40	Put	Foreign Exchange Future	277.73490	0.27773		227.47180	0.22747	277.735	12.78	499,922.82	1,800	0.00
\$ / R	11.48	Call	Foreign Exchange Future	386.05160	0.38605		439.36150	0.43936	386.052	13.03	0.00	0	1,600.00
\$ / R	11.50	Put	Foreign Exchange Future	333.35910	0.33336		277.71670	0.27772	333.359	13.10	0.00	0	1,750.00
\$ / R	11.50	Call	Foreign Exchange Future	377.55910	0.37756		429.81670	0.42982	377.559	13.10	0.00	0	3,940.00
\$ / R	11.60	Call	Foreign Exchange Future	339.23660	0.33924		385.01800	0.38502	339.237	13.46	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	322.39960	0.32240		364.37780	0.36438	322.400	13.67	0.00	0	800.00
\$ / R	12.30	Call	Foreign Exchange Future	176.05530	0.17606		198.16740	0.19817	176.055	16.34	0.00	0	1,600.00
\$ / R	12.56	Call	Foreign Exchange Future	142.45290	0.14245		159.99980	0.16000	142.453	17.38	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	135.01260	0.13501		151.55600	0.15156	135.013	17.66	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	101.92380	0.10192		114.83700	0.11484	101.924	19.00	0.00	0	65,000.00
\$ / R	13.22	Call	Foreign Exchange Future	87.39410	0.08739		98.29140	0.09829	87.394	19.79	0.00	0	22,850.00
\$ / R	13.46	Call	Foreign Exchange Future	74.87840	0.07488		84.04970	0.08405	74.878	20.64	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.57070	11.57070	11.67880	11.67880		13.26	0.00	0	1,636.00
\$ / R	10.80	Put	Any day expiry	69.82650	0.06983		56.96840	0.05697	69.826	11.42	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	168.32170	0.16832		132.52770	0.13253	168.322	12.00	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	178.47410	0.17847		199.23780	0.19924	178.474	16.90	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	30.28120	0.03028		37.55760	0.03756	30.281	27.73	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.63320	11.63320	11.74180	11.74180		13.62	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	81.96200	0.08196		69.32420	0.06932	81.962	11.42	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	177.16070	0.17716		141.07860	0.14108	177.161	11.78	0.00	0	250.00
\$ / R	12.71	Call	Any day expiry	202.21420	0.20221		221.99250	0.22199	202.214	17.65	0.00	0	250.00
\$ / R	16.15	Call	Any day expiry	44.83940	0.04484		55.84130	0.05584	44.839	27.56	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.68820	11.68820	11.79710	11.79710		13.79	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	92.42230	0.09242		80.28200	0.08028	92.422	11.48	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	186.60700	0.18661		155.17590	0.15518	186.607	11.76	0.00	0	250.00
\$ / R	12.97	Call	Any day expiry	215.57520	0.21558		235.35800	0.23536	215.575	18.31	0.00	0	250.00
\$ / R	16.50	Call	Any day expiry	52.07970	0.05208		63.66120	0.06366	52.080	27.27	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		11.71480	11.71480	11.82380	11.82380		13.77	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.72240	11.72240	11.83140	11.83140		13.77	12,531,245.60	1,069	26,646.00
\$ / R	10.56	Put	Foreign Exchange Future	57.74830	0.05775		54.00130	0.05400	57.748	11.39	0.00	0	18,946.00
\$ / R	10.60	Call	Foreign Exchange Future	1,185.73990	1.18574		1,288.70390	1.28870	1,185.740	11.40	0.00	0	13,700.00
\$ / R	10.98	Put	Foreign Exchange Future	138.72700	0.13873		120.39030	0.12039	138.727	11.55	0.00	0	24,142.00
\$ / R	11.00	Call	Foreign Exchange Future	866.34400	0.86634		956.33200	0.95633	866.344	11.55	0.00	0	33,750.00
\$ / R	11.00	Put	Foreign Exchange Future	143.94400	0.14394		124.93200	0.12493	143.944	11.55	719,720.00	5,000	54,545.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	214.00220		0.21400		177.35790	0.17736	214.002	11.96	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	255.74690		0.25575		209.58670	0.20959	255.747	12.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	367.03220		0.36703		311.28040	0.31128	367.032	13.04	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	390.27140		0.39027		332.82680	0.33283	390.271	13.19	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	418.71070		0.41871		454.49980	0.45450	418.711	14.85	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	310.53110		0.31053		336.58070	0.33658	310.531	16.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	231.05270		0.23105		251.38900	0.25139	231.053	18.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	195.97400		0.19597		212.87560	0.21288	195.974	19.45	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	152.83290		0.15283		165.54580	0.16555	152.833	21.26	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	147.44740		0.14745		152.98740	0.15299	147.447	22.63	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	145.91570		0.14592		151.28610	0.15129	145.916	24.01	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.74900		11.74900		11.85810	11.85810		13.93	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	101.54900		0.10155		88.74150	0.08874	101.549	11.48	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	194.97280		0.19497		167.37260	0.16737	194.973	11.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	314.37740		0.31438		264.43290	0.26443	314.377	12.65	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	227.98770		0.22799		246.53660	0.24654	227.988	18.96	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	168.69640		0.16870		182.38060	0.18238	168.696	21.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	64.52960		0.06453		74.69610	0.07470	64.530	27.18	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.80600		11.80600		11.91540	11.91540		14.07	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	110.18860		0.11019		95.62100	0.09562	110.189	11.54	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	205.67040		0.20567		177.37790	0.17738	205.670	11.83	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	239.71210		0.23971		257.63810	0.25764	239.712	19.57	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	78.42680		0.07843		87.66100	0.08766	78.427	26.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.85830		11.85830		11.96780	11.96780		14.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	116.31090		0.11631		102.04130	0.10204	116.311	11.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	214.94630		0.21495		187.10310	0.18710	214.946	11.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	251.11880		0.25112		268.76670	0.26877	251.119	20.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.31340		0.07831		90.30870	0.09031	78.313	26.81	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			11.88220		11.88220		11.99190	11.99190		14.38	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.88770		11.88770		11.99750	11.99750		14.70	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	155.83950		0.15584		138.04780	0.13805	155.840	11.65	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,093.53950		1.09354		1,185.54780	1.18555	1,093.539	11.65	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,058.75860		1.05876		1,148.05410	1.14805	1,058.759	11.75	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	928.45050		0.92845		1,005.58840	1.00559	928.451	12.11	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	812.18070		0.81218		875.55360	0.87555	812.181	12.48	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	443.28880		0.44329		387.98860	0.38799	443.289	13.26	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	373.20850		0.37321		398.06000	0.39806	373.208	17.78	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	358.86170		0.35886		382.81070	0.38281	358.862	18.08	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	345.51940		0.34552		368.64610	0.36865	345.519	18.38	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	314.49020		0.31449		335.71260	0.33571	314.490	19.02	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	231.82740		0.23183		248.29520	0.24830	231.827	21.49	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			11.90620		11.90620		12.01600	12.01600		14.36	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	120.44920		0.12045		106.84800	0.10685	120.449	11.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	221.83740		0.22184		194.72620	0.19473	221.837	11.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	260.17930		0.26018		277.72180	0.27772	260.179	20.85	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.13340		0.07713		90.58430	0.09058	77.133	26.57	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.05830		12.05830		12.16840	12.16840		14.80	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.06420		12.06420		12.17410	12.17410		14.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 09/06/2016	Any day expiry		12.23260	12.23260		12.34120	12.34120		15.30	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		12.24030	12.24030		12.34890	12.34890		15.29	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry		12.42230	12.42230		12.52940	12.52940		15.53	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.43000	12.43000		12.53710	12.53710		15.64	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		12.59650	12.59650		12.70220	12.70220		15.81	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		12.60620	12.60620		12.71190	12.71190		15.81	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.37970	11.37970		11.48660	11.48660		12.40	785,199.30	69	1,932.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	23,555.09560	0.23555	29,907.23750	0.29907	23,555.096	12.28	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.54420	11.54420		11.65210	11.65210		13.25	334,781.80	29	206.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.72240	11.72240		11.83140	11.83140		13.77	433,728.80	37	181.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		11.88770	11.88770		11.99750	11.99750		14.70	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future		17.40130	17.40130		17.48130	17.48130		11.90	17,383,898.70	999	34,800.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	43.21230	0.04321	31.37810	0.03138	43.212	11.17	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	104.83760	0.10484	80.04500	0.08005	104.838	11.47	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	44.41480	0.04441	46.68550	0.04669	44.415	14.31	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	18.42270	0.01842	19.05000	0.01905	18.423	16.03	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	12.80740	0.01281	13.35030	0.01335	12.807	16.75	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	7.34430	0.00734	7.54220	0.00754	7.344	17.80	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		17.64210	17.64210		17.72180	17.72180		12.92	0.00	0	7,362.00
£ / R	On 14/09/2015	Foreign Exchange Future		17.90580	17.90580		17.98560	17.98560		13.90	0.00	0	1,037.00
£ / R	On 11/12/2015	Foreign Exchange Future		18.15420	18.15420		18.23380	18.23380		14.32	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09691	0.09691		0.09786	0.09786		17.39	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.09843	0.09843		0.09938	0.09938		16.31	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10011	0.10011		0.10106	0.10106		15.85	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry		12.93450	12.93450		13.02550	13.02550		15.55	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	84.85310	0.08485	167.54570	0.16755	84.853	16.89	0.00	0	5,000.00
€ / R	On 12/02/2015	Any day expiry		12.93440	12.93440		13.03640	13.03640		13.33	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	29.31920	0.02932	51.71560	0.05172	29.319	15.10	0.00	0	4,000.00
€ / R	On 23/02/2015	Any day expiry		12.95850	12.95850		13.06080	13.06080		12.64	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	1.73520	0.00174	2.28120	0.00228	1.735	20.05	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,453.23520	1.45324	1,351.48120	1.35148	1,453.235	20.05	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		13.00590	13.00590		13.10920	13.10920		12.73	8,154,699.30	627	80,101.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	35.47230	0.03547	19.49660	0.01950	35.472	12.24	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	299.36180	0.29936	359.60410	0.35960	299.362	12.60	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	212.96470	0.21296	158.42610	0.15843	212.965	12.73	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	492.04040	0.49204	409.30190	0.40930	492.040	14.32	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	839.02110	0.83902	744.99780	0.74500	839.021	15.99	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	1,025.71220	1.02571	928.87930	0.92888	1,025.712	16.90	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	1,044.65610	1.04466	947.60330	0.94760	1,044.656	16.99	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,265.10690	1.26511	1,166.09110	1.16609	1,265.107	18.04	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	6.30180	0.00630	7.53830	0.00754	6.302	20.86	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	5.86190	0.00586	6.99270	0.00699	5.862	21.05	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	4.43610	0.00444	5.23280	0.00523	4.436	21.79	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	4.26080	0.00426	5.01730	0.00502	4.261	21.90	0.00	0	5,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	4.09410		0.00409		4.81250	0.00481	4.094	22.01	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	4.04020		0.00404		4.74660	0.00475	4.040	22.05	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	3.83370		0.00383		4.49350	0.00449	3.834	22.20	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	3.20700		0.00321		3.72890	0.00373	3.207	22.72	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.18160		13.18160		13.28550	13.28550		13.12	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	129.87170		0.12987		142.79740	0.14280	129.872	17.22	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.20730		13.20730		13.31110	13.31110		13.13	4,622,555.00	350	69,221.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	150.78610		0.15079		116.13530	0.11614	150.786	11.95	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	534.58490		0.53458		464.20430	0.46420	534.585	13.78	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	244.54270		0.24454		267.85850	0.26786	244.543	15.04	3,668,140.50	15,000	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	80.62990		0.08063		88.14130	0.08814	80.630	20.00	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.43130		13.43130		13.53560	13.53560		13.66	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.64590		13.64590		13.75150	13.75150		14.04	21,151,145.00	1,550	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	877.01310		0.87701		803.56870	0.80357	877.013	14.71	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	256.80270		0.25680		261.27830	0.26128	256.803	21.24	0.00	0	6,076.00
AlR03/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			574.42200		574.42200		573.81800	573.81800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			582.27400		582.27400		582.75000	582.75000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			459.25900		459.25900		459.03500	459.03500			18,370,360.00	4	0.00
AL37	On 07/05/2015	Index Future			465.96800		465.96800		466.17900	466.17900			0.00	0	119.00
AL37	On 06/08/2015	Index Future			473.75700		473.75700		473.97000	473.97000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			554.28800		554.28800		553.89400	553.89400			11,085,760.00	2	0.00
AL7T	On 07/05/2015	Index Future			562.00500		562.00500		562.51500	562.51500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			571.39900		571.39900		571.91600	571.91600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			506.20200		506.20200		505.83400	505.83400			75,930,300.00	15	0.00
ALBI	On 07/05/2015	Index Future			513.34900		513.34900		513.70700	513.70700			0.00	0	699.00
ALBI	On 06/08/2015	Index Future			521.93000		521.93000		522.29300	522.29300			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			531.20900		531.20900		531.59300	531.59300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.84370		8.84370		8.89290	8.89290		16.32	795,933.00	90	8,469.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	282.09750		0.28210		252.34280	0.25234	282.098	16.68	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	595.36430		0.59536		554.14930	0.55415	595.364	17.63	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	14.66350		0.01466		18.16630	0.01817	14.663	18.31	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	3.83620		0.00384		4.60910	0.00461	3.836	20.53	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			8.92430		8.92430		8.97350	8.97350		14.67	0.00	0	11,135.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	183.72070		0.18372		165.05400	0.16505	183.721	14.57	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	223.48900		0.22349		240.08360	0.24008	223.489	15.24	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	107.88880		0.10789		116.85580	0.11686	107.889	16.50	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.01510		9.01510		9.06410	9.06410		13.62	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.10210		9.10210		9.15260	9.15260		13.77	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.11670		9.11670		9.18070	9.18070		14.62	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.23970		9.23970		9.30400	9.30400		13.05	0.00	0	1,631.00

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	64.23250		64.23250		84.25640	84.25640			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	240.17000		240.17000		360.56000	360.56000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.29480		12.29480		12.42920	12.42920		13.87	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.52570		12.52570		12.65860	12.65860		14.30	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.81080		1.81080		1.82590	1.82590		12.32	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.81780		1.81780		1.83450	1.83450		12.51	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	122.97630		122.97630		122.98934	122.98934			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.39957		123.39957		123.41444	123.41444			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.49432		125.49432		125.50896	125.50896			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	8.75500		91.63395		8.76580	91.54420			602,584,855.20	6,576	0.00
ES33	On 07/05/2015	Bond Future	8.84569		89.06124		8.83094	89.18193			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	8.90039		90.56614		8.88524	90.68859			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	8.94490		88.37187		8.92902	88.49885			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	501.79700		501.79700		501.46400	501.46400			436,563,390.00	87	0.00
GOVI	On 07/05/2015	GOVI	508.90400		508.90400		509.26900	509.26900			0.00	0	425.00
GOVI	On 06/08/2015	GOVI	517.41000		517.41000		517.78000	517.78000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	526.61000		526.61000		526.99900	526.99900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.19214		118.19214		118.20622	118.20622			1,891,074.24	16	0.00
I2025	On 07/05/2015	Bond Future	120.04013		120.04013		120.05594	120.05594			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.90170		120.90170		120.91721	120.91721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015		Bond Future		123.95996	123.95996	123.97433	123.97433			59,500,780.80	480	0.00
I2038	On 07/05/2015		Bond Future		125.89827	125.89827	125.91424	125.91424			0.00	0	3,261.00
I2038	On 06/08/2015		Bond Future		126.71204	126.71204	126.72805	126.72805			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015		Bond Future		126.41651	126.41651	126.43109	126.43109			725,630,767.40	5,740	0.00
I2046	On 07/05/2015		Bond Future		127.03234	127.03234	127.04870	127.04870			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future		129.18868	129.18868	129.20484	129.20484			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future		133.93108	133.93108	133.94622	133.94622			291,567,961.16	2,177	0.00
I2050	On 07/05/2015		Bond Future		136.02505	136.02505	136.04228	136.04228			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future		136.86133	136.86133	136.87833	136.87833			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		223.30800	223.30800	223.33400	223.33400			4,466,160.00	2	0.00
IGOV	On 07/05/2015		Index Future		226.80000	226.80000	226.82900	226.82900			0.00	0	1,074.00
IGOV	On 06/08/2015		Index Future		230.60800	230.60800	230.63800	230.63800			0.00	0	100.00
IGOV	On 05/11/2015		Index Future		234.72600	234.72600	234.76300	234.76300			0.00	0	0.00
ILBI	On 05/02/2015		Index Future		604.61400	604.61400	604.71600	604.71600			0.00	0	0.00
ILBI	On 07/05/2015		Index Future		614.37800	614.37800	614.45600	614.45600			0.00	0	0.00
ILBI	On 06/08/2015		Index Future		624.54800	624.54800	624.62800	624.62800			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future		6.09000	93.91000	6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.07000	93.93000	6.05000	93.95000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future		6.05000	93.95000	6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future		6.03000	93.97000	5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.02000	93.98000	5.97000	94.03000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future		6.03000	93.97000	5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		6.02000	93.98000	5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		6.15000	93.85000	6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future		6.26000	93.74000	6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future		6.41000	93.59000	6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future		6.56000	93.44000	6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future		6.67000	93.33000	6.53000	93.47000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future		0.12340	0.12340	0.12450	0.12450			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future		0.12070	0.12070	0.12270	0.12270			416,656.40	3,452	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future		0.05520	0.05520	0.05600	0.05600		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015		Foreign Exchange Future		0.04770	0.04770	0.04850	0.04850			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future		1.14290	1.14290	1.14130	1.14130			125,719.00	110	358.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future		1.14410	1.14410	1.14240	1.14240			171,615.00	150	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future		1.14580	1.14580	1.14400	1.14400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14790		1.14790		1.14620	1.14620			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.31000		126.46692		7.32046	126.37142		7.01	2,270,334,147.84	17,952	0.00
R186	On 07/05/2015	Bond Future			7.37193		128.20229		7.35671	128.33839		7.26	1,666,629.77	13	39,804.00
R186	On 07/05/2015	Bond Future	7.40	Put	1,747.91000		1.74791	1,694.75000	1.69475	1,747.910	7.33	7.33	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,546.33000		1.54633	1,498.16000	1.49816	1,546.330	7.36	7.36	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,362.14000		1.36214	1,318.74000	1.31874	1,362.140	7.38	7.38	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	581.07000		0.58107	560.55000	0.56055	581.070	7.52	7.52	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.39346		125.06891	7.37773	125.20700			7.34	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	77.06000		0.07706	74.41000	0.07441	77.060	7.82	7.82	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.39903		127.27372	7.38236	127.41759			7.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	174.41000		0.17441	168.99000	0.16899	174.410	7.57	7.57	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			285.86494		285.86494	285.89890	285.89890				0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.33460		290.33460	290.37282	290.37282				0.00	0	888.00
R197	On 06/08/2015	Bond Future			289.15595		289.15595	289.19364	289.19364				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.69327		235.69327	235.72121	235.72121				13,670,209.66	58	0.00
R202	On 07/05/2015	Bond Future			239.37841		239.37841	239.41005	239.41005				2,393,784.10	10	50,916.00
R202	On 06/08/2015	Bond Future			240.19773		240.19773	240.22900	240.22900				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.06000		107.66600	7.07047	107.60090			5.30	739,988,418.00	6,873	0.00
R2023	On 07/05/2015	Bond Future			7.11207		105.29101	7.10194	105.35232			5.63	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			7.12513		107.06975	7.11460	107.13182			5.45	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	7.06000		0.00706	6.93000	0.00693	7.060	5.84	5.84	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.39500		107.72886	6.40543	107.70364			1.74	1,076,103,582.54	9,989	0.00
R203	On 07/05/2015	Bond Future			6.43406		105.17714	6.41724	105.21411			1.75	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.38404		106.95432	6.36516	106.99163			1.60	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.26302		104.66968	6.23984	104.71046			1.48	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future		7.68000	103.03556		7.69050	102.94132			197,622,204.08	1,918	0.00
R2030	On 07/05/2015	Bond Future		7.74721	104.41048		7.73215	104.54354			0.00	0	5,625.00
R2030	On 06/08/2015	Bond Future		7.77785	102.16541		7.76235	102.30051			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		7.85500	106.68428		7.86553	106.58347			1,600,264.20	15	0.00
R2032	On 07/05/2015	Bond Future		7.92324	103.94619		7.90823	104.08778			0.00	0	15.00
R2032	On 06/08/2015	Bond Future		7.95469	105.70283		7.93927	105.84663			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		7.97426	103.40805		7.95811	103.55715			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		7.92000	106.22478		7.93049	106.11146			1,967,920,274.28	18,526	0.00
R2037	On 07/05/2015	Bond Future		7.98176	107.65771		7.97189	107.76300			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.01371	105.21700		8.00360	105.32379			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future		8.03143	107.07250		8.02080	107.18398			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future		6.61000	105.77592		6.62044	105.73986		2.72	732,604,021.92	6,926	0.00
R204	On 07/05/2015	Bond Future		6.66425	107.33344		6.64815	107.38570		2.68	0.00	0	14,859.00
R204	On 06/08/2015	Bond Future		6.65585	105.10920		6.63847	105.16204		2.65	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	4.33000	0.00433	4.10000	0.00410	4.330	2.87	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.60414	106.96189		6.58422	107.01847		2.48	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future		7.99000	108.76632		8.00047	108.64062			10,876,632.00	100	0.00
R2044	On 07/05/2015	Bond Future		8.03461	110.39706		8.04012	110.33158			220,794.12	2	9,494.00
R2044	On 06/08/2015	Bond Future		8.06515	107.87732		8.07083	107.81038			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.08251	109.77979		8.08807	109.71463			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		7.97500	112.91704		7.98547	112.78643			477,526,162.16	4,229	0.00
R2048	On 07/05/2015	Bond Future		8.02083	110.11698		8.02120	110.11241			110,116.98	1	24,410.00
R2048	On 06/08/2015	Bond Future		8.04734	111.97731		8.04775	111.97228			0.00	0	1,277.00
R2048	On 05/11/2015	Bond Future		8.06603	109.51605		8.06621	109.51385			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future		6.74500	102.60119		6.76047	102.53644		3.58	1,283,643,488.09	12,511	0.00
R207	On 07/05/2015	Bond Future		6.80396	104.09075		6.79353	104.13241		3.53	0.00	0	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,641.23000	3.64123	3,682.37000	3.68237	3,641.230	3.80	0.00	0	66.00
R207	On 06/08/2015	Bond Future		6.80860	102.20578		6.79754	102.24786		3.51	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,694.37000	2.69437	2,731.08000	2.73108	2,694.370	3.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future		6.77703	104.00751		6.76447	104.05307		3.39	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,778.07000	2.77807	2,815.04000	2.81504	2,778.070	3.63	0.00	0	53.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.88500		101.78874		6.89545	101.73737		4.33	1,331,803,874.16	13,084	0.00
R208	On 07/05/2015	Bond Future			6.93710		99.87284		6.92681	99.92164		4.51	0.00	0	62,202.00
R208	On 06/08/2015	Bond Future			6.94563		101.56058		6.93484	101.60995		4.34	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	5.00000		0.00500		4.90000	0.00490	5.000	4.66	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.92995		99.94840		6.91796	100.00133		4.33	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	72.93000		0.07293		71.31000	0.07131	72.930	4.65	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			7.86000		85.80416		7.87046	85.71061		10.93	558,156,060.80	6,505	0.00
R209	On 07/05/2015	Bond Future			7.92225		83.76448		7.90723	83.89729		11.87	0.00	0	14,585.00
R209	On 06/08/2015	Bond Future			7.94917		85.18008		7.93380	85.31491		11.66	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	35.20000		0.03520		34.13000	0.03413	35.200	12.37	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.96579		83.53132		7.94979	83.67080		11.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			175.77445		175.77445		175.79540	175.79540			0.00	0	0.00
R210	On 07/05/2015	Bond Future			176.46002		176.46002		176.48336	176.48336			0.00	0	618.00
R210	On 06/08/2015	Bond Future			179.45514		179.45514		179.47833	179.47833			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			130.25501		130.25501		130.27137	130.27137			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.29166		132.29166		132.30990	132.30990			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.90473		132.90473		132.92274	132.92274			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			136.05823		136.05823		136.07432	136.07432			220,550,390.83	1,621	0.00
R212	On 07/05/2015	Bond Future			138.18558		138.18558		138.20373	138.20373			6,218,351.10	45	1,145.00
R212	On 06/08/2015	Bond Future			138.73942		138.73942		138.75720	138.75720			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 05/02/2015	Bond Future		7.73500	96.45455		7.74550	96.36354		9.20	1,213,301,784.45	12,579	0.00
R213	On 07/05/2015	Bond Future		7.79838	94.19120		7.78335	94.31969		9.97	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future		7.82527	95.78248		7.80985	95.91284		9.76	0.00	0	0.00
R213	On 05/11/2015	Bond Future		7.84269	93.92260		7.82654	94.05781		9.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		7.92000	87.36232		7.93046	87.26213		11.73	472,105,977.28	5,404	0.00
R214	On 07/05/2015	Bond Future		7.96495	85.33333		7.96532	85.32982		12.76	85,333.33	1	15,568.00
R214	On 06/08/2015	Bond Future		7.99046	86.77495		7.99086	86.77118		12.54	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.00812	85.00972		8.00828	85.00822		12.78	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		20,328.38000	20,328.38000		20,494.43000	20,494.43000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.61930	4.61930		4.67330	4.67330		12.22	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.59950	4.59950		4.65670	4.65670		11.54	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.68640	1.68640		1.70420	1.70420			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.63610	1.63610		1.65240	1.65240			0.00	0	0.00

Total for Derivatives : **15,309,710,110.92** **216,584** **4 101 643.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77492			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.64000	103.19542		6.64000	103.17695			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97215			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.81000	108.64558		7.81000	108.62260			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.53010			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.36500	108.39553		8.36500	108.37112			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	105.39100		10.00000	105.36400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.69458			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.79041			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.67500	100.63256		8.67500	100.60895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		9.20762	100.00000	11.47704				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.42001	10.84000	102.39014				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.63774	100.00000	10.61597				0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.76000		103.18999	6.76000	103.17104			5,513,456,000,000.00	815,600,000	935,600,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.63940				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.05500		107.24004	8.05500	107.21665				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		106.47500	10.00000	106.44700				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000		125.94312	2.35000	272.75831				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.69373				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.56574				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.12134				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.16542				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.19466				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	98.59119				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.40683				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.08931				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		93.84312	100.00000	93.60614				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		173.58200	2.09000	173.57211				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.91384	2.76000	163.90157				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.74225	2.17000	174.73188				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.75690	1.82000	186.74760				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.40125		80.90800	7.40125	80.89218				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	7.40125	80.90800		7.40125	80.89218			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.42000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.06677			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.18000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.36000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.83000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.92000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69834			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55608			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.60000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.96000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83832			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.93000	109.24442		6.93000	109.22387			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53113			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	89.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000	94.47572		2.64000	108.51964			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000	102.62438		2.45000	161.94704			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.93462		2.31000	216.27505			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.59000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.68000		98.17443		8.68000	98.15139			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.33000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.85892			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.32500			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		107.51950		9.63000	107.49173			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.72500		114.40386		8.72500	114.37702			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.07000		96.16379		8.07000	96.14290			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.17000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	8.82000		113.65243		8.82000	113.62549			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	101.31033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.15263			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.55500	110.28479		7.55500	110.26220			9,066,000,000.00	1,200,000	1,681,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.07500	109.66749		8.07500	109.64364			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80000	102.62053		6.80000	102.60170			5,440,000,000,000.00	800,000,000	800,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.15000	101.79192		8.15000	101.76958			8,163,040,000,000.00	1,001,600,000	2,307,300,000.00
ABS7	On 11/09/2026	Spot Bond	8.92000	102.82646		8.92000	102.80167			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.11000	106.11076		7.11000	106.09028			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	218.25284		2.16000	276.51000			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.09939		1.99000	128.90483			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.21000	129.21516		2.21000	131.80270			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00626		100.00000	0.00624			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	90.35207		100.00000	90.13170			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.09000	106.83531		11.09000	106.80347			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.24631			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.25406		100.00000	6.23858			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.30164			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.08700			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.27712		100.00000	37.18481			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.19097			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.99723		11.00000	67.97779			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	37.27712		100.00000	37.18481			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16961			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27991			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12042			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15366			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16829			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23029			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23029			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23155			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23155			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22903			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.14089			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93501			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.13374			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.16675			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.17999			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.15342			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09383			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.55000	106.91051		8.55000	107.12571			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.31965			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.96725			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.18521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	176.63167				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	176.70482				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.12033				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.10797				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.52976				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.10695				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22804				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.68355				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.24713				0.00	0	4,860,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.28946				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.12434				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.14587				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99681				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97416				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01813				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10060				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05401				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00081				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01547				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.01987	10.23000	103.99120				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02995				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00747				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.09366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	8.75000	105.11587		8.75000	105.09115			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09654			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.96241		1.75000	117.06573			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06717			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01662			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06948			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10246			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03648			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30179			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55677			0.00	0	17,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.65587			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02459			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07541			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.09587			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07319			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.12956			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.14684			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33538			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56765			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.15091			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.15091			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20790			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21623			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.02832			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20790			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.22332			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17353			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.15520			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	127.55751			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.39703			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01007			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00082			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.58197			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.02592			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.04730			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06948			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.01139			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01007			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.10839			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45850			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16137			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.22230			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.76731			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36505			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48669			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.71064		100.00000	25.64836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.82385	100.00000	13.78962				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.62394				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.44539				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.48790				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.54450				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.42613				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.34000		101.20364	7.34000	101.18360				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.54365				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.62939				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.12000		105.06955	8.12000	105.04646				0.00	0	2,950,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.82000		119.74568	8.82000	119.71729				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.80000		108.74821	6.80000	108.72812				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.42000		107.12153	8.42000	107.09713				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.71049	100.00000	14.67774				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.14500		108.95857	9.14500	108.93165				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.39555	2.70000	166.38329				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.39523				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.20880				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		76.04167	100.00000	75.88358				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.91229				0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.98062				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	101.06858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.06336				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98263				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.05400				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22433				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54725				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	111.20500				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	93.78000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.44735				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.24907				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.17003	2.56000	235.24198				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	105.05732				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	106.41105				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.60309				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	93.89858				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.82079				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.10718				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.97781				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.43533	2.57500	208.32493				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		29.52266	100.00000	29.45696				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.03076	100.00000	17.98611				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.13475	100.00000	18.08985				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.66680	100.00000	17.62305				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.17310				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.93076				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84899				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.22000		108.41609	8.22000	108.39209				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.14131				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.46778				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.89943				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.64300				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.64500		105.85062	8.64500	105.82601				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.17000		106.94634	7.17000	106.92565				0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.60925	100.00000	54.47402				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.52943				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.15500		107.72145	8.15500	107.69779				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.58565		103.49614	10.58565	102.57859				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83204		101.69111	10.83204	101.47940				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.82705		101.67255	10.82705	101.47966				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.19871				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.82197		101.61086	10.82197	101.48283				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.11620		102.83053	11.11620	102.90572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.22575			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.22575			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22581			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.83565		101.42300		10.83565	101.30140			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.81933		102.68499		10.81933	101.65222			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83204		101.69111		10.83204	101.47940			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.61724		102.26868		10.61724	101.92462			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.74595		98.29391		9.74595	101.67134			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16633			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14577			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14577			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.42594		103.26483		9.42594	102.45181			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.93000		101.55494		10.93000	101.55544			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.11381			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.85500		75.40203		10.85500	99.69875			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.06374			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.33134		9.28000	101.02455			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.12980			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.62000		74.17749		10.62000	99.73318			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.09783			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12447			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08503			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08716			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10696			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.14454			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84186			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90146			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.58565	103.79109		13.58565	102.88910			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.63259	102.77385		14.63259	102.85259			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.48343	102.97191		13.48343	102.34097			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.46920			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.46920			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.46920			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.52198			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.28395			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	27.02429		100.00000	26.97302			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.68984		100.00000	20.63861			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.83008		100.00000	18.78345			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.62351		100.00000	11.59472			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.63679		100.00000	11.60765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.05337	100.00000	14.01857				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.17701	100.00000	12.14686				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.40121				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.37574				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.62009				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.65583				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.78186	100.00000	8.76011				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.78186	100.00000	8.76011				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.52591	2.06000	180.17570				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.34000		105.29487	7.34000	173.19020				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.34000		106.60349	7.34000	173.40132				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.72500		105.77833	7.72500	105.75631				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	7.22000		102.38336	7.22000	102.36331				0.00	0	105,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.21578				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39885				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.40654				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.43217				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.45778				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52911				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.43384	100.00000	34.34857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20866			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21269			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21404			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23014			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25158			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	21.55135		100.00000	21.49798			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	21.55135		100.00000	21.49798			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20075			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22359			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.70500	105.66355		7.70500	105.64148			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29210			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41370			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.45917		100.00000	15.42089			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.45917		100.00000	15.42089			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	102.14217			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.30000	105.69785		10.30000	104.29950			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.10291			0.00	260,000,000	0.00
BGL04	On 05/02/2025	Spot Bond		10.11500	101.35291		10.11500	99.62394			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		100.00000	54.44180		100.00000	54.33852			0.00	0	16,890,000,000.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	59.52892		100.00000	59.41598			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.44121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47099			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.93000	71.66631		7.93000	104.35444			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.72961			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46246			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.69186			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.45390			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.52585			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.65663			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.20087			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.08906			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	92.33887		100.00000	92.10686			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.33579			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34528			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.33277			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.16407			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.74460			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.56238			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.84492			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.70653			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.42719			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.39804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.34165			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.19679			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.98880			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.88541			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.85128			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.09141			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.78230			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.74301			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.70747			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.49848			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.37100		100.00000	27.30323			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11922			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.79521			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.85500	112.07496		8.85500	112.04814			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.28923			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.75500	104.78586		8.75500	104.76106			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.82000	103.46915		11.82000	103.43633			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.61715			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.72000	99.75129		11.72000	99.71991			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.84737			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.74500	103.56763		8.74500	103.54315			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.44970			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.72000	102.85702		11.72000	102.82520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.63556			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.74452			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05768			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.39500	98.59466			9.39500	98.56965			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.19000	121.09878			9.19000	121.06889			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.47000	114.98647			9.47000	114.95724			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.35000	123.45780			8.35000	123.42991			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000			0.00000	101.96623			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.05500	105.49088			11.05500	105.45953			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000			0.00000	102.67159			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000			0.00000	101.81012			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47470			10.00000	106.44690			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000			0.00000	100.95874			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000			0.00000	101.27923			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000			0.00000	100.37798			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000			0.00000	100.79064			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000			0.00000	101.69995			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000			0.00000	100.98263			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000			0.00000	101.02021			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000			0.00000	101.06358			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	103.00739			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.97643			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	103.14007			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84277			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.12044			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.73862			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.09577		10.11000	101.06823			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73044			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.56428		2.76000	122.55514			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		119.75478		3.14000	122.59203			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.70728		8.25000	103.68411			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.91000		129.40963		2.91000	123.52759			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.61443		2.40000	121.81569			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56387			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.05000		103.42124		8.05000	103.39881			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43109			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44138			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.10000		103.50825		8.10000	103.48567			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.10000		103.50825		8.10000	103.48567			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.15000		102.36579		8.15000	102.34333			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26134			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86312			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	101.60370			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.70245			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.31173		9.35000	104.28584			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.31173		9.35000	104.28584			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.58295			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.58710			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17282			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92781			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95106			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95228			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92781			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92781			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95812			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.80160			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42984			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89970			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89970			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33774			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.55000	107.38793		8.55000	107.36310			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97069			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29994			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40371			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39730			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45854			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.61859			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.89428			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62752			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.50302			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.32698			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15648			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97924			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02327			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.33969			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.99652			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26658			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05468			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.29750			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84465			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90663			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22281			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86915			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01796			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00498			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.53734			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.46423			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.62543			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.00853			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.49151			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.93905			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.83114			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.96000	100.05732		9.96000	100.03046			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.48000	101.72497		10.48000	101.69627			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96110			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.22369			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.83495			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.30566			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16741			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.83576		8.80500	102.43323			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07608			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.30256			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	128.67036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12488			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14466			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.22106			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.17368			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62497			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.96333			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28002			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96110			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	115.83062			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	116.03470			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26781			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.41428			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96658			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61503			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.33292			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02730			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.18418			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26527			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.97985			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93914			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.25434			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.56139			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.23880			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.33140			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.98099			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.76825		10.55000	103.99716			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.14000	111.37886		9.14000	112.59845			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.08779			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.45613			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.28000	112.95561		11.28000	114.44596			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.08108			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.31000	107.70413		11.31000	107.54112			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.74000	107.49100		9.74000	107.34990		10,714,000,000,000.00	1,100,000,000	1,100,000,000.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.08108			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.32207			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.26625			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.07114			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.09375			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09387			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00169			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.69500	109.40831		8.69500	109.27976			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.90808			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18814			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.14494		10.55000	104.11536			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.32076		11.00000	104.28990			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.38864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.20790			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38013			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.07000		110.34744		11.07000	110.18334			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.32366			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.09364			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.34857			0.00	40,000,000	30,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.16696			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	100.81058			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.00733			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02327			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.08267			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.31788		7.01000	40.92620			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	180.57383			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	7.72500		105.77833		7.72500	149.35829			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.34000		39.22924		7.34000	173.19020			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.34000		39.66557		7.34000	173.40132			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.15615			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.11474			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65673			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.16031				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.08585				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10053				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64529				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09587				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30566				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.99817				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.06726				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.06061				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.06721				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.82202				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.60639				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.23000	110.21787	8.23000	107.68464				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.10500	104.19337	8.10500	104.17063				0.00	0	5,904,600,000.00
COJ05	On 05/06/2023	Spot Bond	9.33500	118.56214	9.33500	118.53242				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.47000	104.48438	7.47000	104.46333				0.00	0	2,500,000,000.00
COJ07	On 23/03/2021	Spot Bond	8.90500	112.84293	8.90500	112.81578				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.92000	109.60327	8.92000	109.57699				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.29000	102.21980	9.29000	102.19431				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.07000	104.55325	10.07000	104.52503				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.07000	97.29402	10.07000	97.26778				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.57421				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.48037				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.37623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.57353	100.00000	10.54734				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.56637				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.01258				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.04349				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.47663				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.07584	100.00000	10.05089				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.85238	100.00000	12.82055				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.67000		103.62053	10.67000	102.80261				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.14484	100.00000	15.10734				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.41106	100.00000	6.39519				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.92511	100.00000	15.88567				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.27496				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.43000		101.18802	7.43000	101.16763				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.32468				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18365				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.52687				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		55.37599	100.00000	55.23732				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.29459				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.70621				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.09886				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.10192				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.83372				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.41166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.55908				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.61084				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.22764				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07362				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.89500	106.90638	7.89500	106.88364				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.90000	112.54671	6.90000	112.52573				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.74000	107.04726	7.74000	107.02481				32,508,000,000.00	4,200,000	2,034,600,000.00
DV23	On 27/02/2023	Spot Bond	8.35000	114.05838	8.35000	114.03303				47,595,000,000.00	5,700,000	1,165,386,100.00
DV24	On 18/02/2024	Spot Bond	8.55000	106.86249	8.55000	106.83818				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.69500	111.04500	8.69500	111.01932				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.87232				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77027				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03997				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.52032				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08079				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09677				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.93859				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00710				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.26790				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.24000	128.21748	7.24000	128.19229				4,253,282,800,000.00	587,470,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.47110				0.00	640,000,000	320,000,000.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL037	On 31/01/2037	Spot Bond	2.35000		98.53048		2.35000	98.52412			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.03826		1.20000	134.79128			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.97630		2.15000	122.96903			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.17012		2.10000	111.16371			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.88738		2.11000	110.88094			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.15609		2.16000	103.15001			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.91847		2.33000	98.91214			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.79500		107.90100		8.79500	107.87535			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.64500		114.14081		8.64500	114.11413			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.12000		108.41284		9.12000	108.38613			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.33000		100.83292		9.33000	101.33203			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.47000		112.63161		9.47000	108.96278			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.84420			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.95163			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.20035			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.05879			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.05632			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.81814			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.05324			0.00	400,000,000	200,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.95616			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		92.34783		100.00000	92.04000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95000		102.13950		10.95000	102.11011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.67932			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.19377			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.44045			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.20000	101.46187		9.20000	101.43680			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.78935			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60822			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.83555			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.82478			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.84025			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.83370			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.84157			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.83611			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85076			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85291			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.98994		6.80000	103.97084			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.18000	108.66103		7.18000	108.63998			6,759,208,202,000.00	941,393,900	14,706,975,700.00
ES23	On 25/01/2023	Spot Bond	7.77000	113.48494		7.77000	113.46105			38,850,000,000.00	5,000,000	49,900,179,500.00
ES26	On 02/04/2026	Spot Bond	8.09000	101.06900		8.09000	101.04698			15,335,713,038,000.00	1,895,638,200	9,207,106,800.00
ES33	On 15/09/2033	Spot Bond	8.78000	91.42641		8.76500	91.52915			577,486,940,000,000.00	65,773,000,000	38,787,985,300.00
ES42	On 25/04/2042	Spot Bond	8.79500	99.46835		8.79500	99.44483			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.79801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.79122			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63956			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44683			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.90087			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.71622			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.91658			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.40254			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.55781			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34264			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.49022		100.00000	10.46395			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.20982		100.00000	10.18425			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.17020			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.88593			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.30716			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.39840			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.72000		100.46456		8.72000	100.44100			1,334,160,000,000.00	153,000,000	153,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14104			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14098			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.31117			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.55625			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.58142			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.60774			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.39500		106.05526		9.39500	104.70042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	9.50000	109.57701		9.50000	109.54908			11,400,000,000,000.00	1,200,000,000	4,600,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22632			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000	130.93231		2.21000	131.80270			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.39946		2.19000	275.91354			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35500	104.73343		2.35500	111.32365			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.85029		2.43000	162.30361			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.79290		2.20000	219.68352			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.20000	109.08487		7.20000	109.06356			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72600	64.93104		7.72600	64.30542			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43800	41.64723		9.43800	40.74175			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.32197		9.68000	39.40983			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	96.56920		100.00000	96.33424			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.91034			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29330			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12048			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22952			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20790			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	101.15125			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18814			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55586			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51001			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	18.67507		100.09221	18.62879			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07871			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.86760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43919			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.10205			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20284			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21616			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11113			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12884			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47724			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10906			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.69095		13.22500	62.66830			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04572			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04703			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.54563			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.09454			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	96.44746		3.58500	99.77321			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14202			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14202			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.87446			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96110			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.18209			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07608			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05100			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.07715			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.23027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.97858			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.07637			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.34459			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41166			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.11829			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43129			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.03912			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.12884			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.12884			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.11702			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.80528			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.84857			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94980			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.47500		10.00000	106.44700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65092			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.19209			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63321			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93163			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57188			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57339			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47519			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43264			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43094			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.06317			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.09730		8.75000	100.07297			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	105.07711			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.29925		100.00000	10.27374			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.40271		100.00000	9.37943			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.92431			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.63947		100.00000	1.63541			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.17596			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.96400		100.00000	20.91209			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.15529		100.00000	10.13014			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	15.66638		100.00000	15.62715			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	8.65479		100.00000	8.63312			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.02729			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.02036			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.02000	125.24491		3.02000	125.23453			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.98101			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.98128			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.98128			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.80336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98372			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20680			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.20019			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.41481			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27386			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.55000	114.41012		3.55000	121.13818			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.22145			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23341			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.60000	105.62935		3.60000	120.75966			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.58000	103.41885		3.58000	120.91091			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.09072		3.31000	125.69053			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.21445		3.38000	134.77255			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30678			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06720			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.21351			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41005			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35962			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15915			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15783			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.57653			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07892			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.65517		100.00000	11.62631			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.07520		100.00000	38.97843			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	85.49303		100.00000	85.22917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.00376	100.00000	21.94927				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.25406	100.00000	6.23858				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.47916	100.00000	11.45073				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.29880	5.45000	153.27602				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.85088				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.26088				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.50183				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.69313				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.28545				0.00	20,000,000,000	10,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.38350				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.05597				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.08795	2.05800	104.39535				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.72374	2.45000	134.16193				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.38482				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.51369	10.38000	100.48509				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.51369	10.38000	100.48509				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.24718				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.67368	2.59000	108.20626				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.86401	2.51000	210.24143				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.78850	2.56000	108.78085				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.61860				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		209.98016	2.54000	209.35423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.28632			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.48637		2.44000	110.47897			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.07577		2.65000	107.06798			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.75866			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.43000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.04992			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.11837		2.75500	105.11042			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.05661		2.66000	205.85089			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.39638		2.71000	204.41239			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.33652		2.37000	97.33019			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.67121		2.74000	203.55521			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.70450		3.03000	100.18441			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.30533		2.31000	273.54305			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.30785		2.20000	275.71506			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.91460		2.92000	261.86386			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.68000		100.51798		2.68000	127.94522			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.27864			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.21000		131.81071		2.21000	127.77261			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47825			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72725			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.02446			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.20878		2.43000	108.20157			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.78738		104.97509	24.72328			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.85054		101.07593	28.77841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	21.31948	100.44759	21.26648					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	27.19340	100.76967	27.12559					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.03000	119.74330	2.03000	119.73666					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	2.30000	97.39512	2.30000	111.87404					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.71961					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000	97.13351	2.33000	111.57345					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.74357					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	125.49211	2.40000	344.34673					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00009					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.60586					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	6.38000	103.79444	6.38000	103.77640					0.00	0	101,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.02000	104.71186	7.02000	104.69190					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.47500	105.83806	7.47500	105.81660					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.59000	111.48179	7.59000	111.45898				1,518,000,000,000.00	200,000,000	200,000,000.00	
FRX19	On 15/11/2019	Spot Bond	7.99000	106.07562	7.99000	106.05266				6,229,004,000,000.00	779,600,000	1,846,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.21500	105.53137	8.21500	105.50804					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.77000	97.67984	8.77000	97.65668				8,770,000,000,000.00	1,000,000,000	1,000,000,000.00	
FRX24	On 10/12/2024	Spot Bond	8.82000	114.31948	8.82000	114.29237				3,528,000,000,000.00	400,000,000	400,000,000.00	
FRX26	On 01/10/2026	Spot Bond	9.16000	103.11264	9.16000	105.80060				5,954,000,000,000.00	650,000,000	1,150,000,000.00	
FRX31	On 21/02/2031	Spot Bond	9.53500	104.17517	9.53500	104.14881					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.38000	88.80814		9.38000	88.78578			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.95409			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.96740			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.00066			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.05390			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.09382			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.26663			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	101.51115			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.57749			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.42956			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.63726			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.70367			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.75901			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	102.00243			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.73306			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73708			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.50500	105.05829		8.50500	105.03425			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	100.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386		6,220,000,000,000,000.00	62,200,000,000	80,000,000,000.00	
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.39014		100.00000	10.36442			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.02999		100.00000	17.98535			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.37429		100.00000	11.34448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.27756			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.28833			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30169			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32021			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52107			0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52885			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.07114			0.00	6,000,000,000	3,000,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.25319			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.75751			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98085			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			13,450,000,000,000.00	134,500,000	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78753			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.57554			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35459			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.85020		100.00000	10.82392			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62598			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.17044			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.14340			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.14507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31355			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	100.00000	83.55344		100.00000	83.36858		5,530,000,000,000,000.00	55,300,000,000	19,000,000,000.00	
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	100.45388			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.98894	100.85359		6.98894	100.09972			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.47372			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.99020	100.75189		7.99020	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	100.49920			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094	100.77819		8.44094	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	100.53032			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	100.46498			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59305			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61317			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.53500	102.28109	8.53500	102.25786				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.47000	110.35456	7.47000	110.33220				18,675,000,000.00	2,500,000	1,290,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000	129.06201	2.01000	279.51555				0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000	131.94402	2.01000	285.75725				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.72000	105.17505	8.72000	105.15026				5,232,000,000.00	600,000	3,753,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.72000	105.26941	8.72000	105.24459				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.27312	100.00000	23.21549				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	58.59325	100.00000	58.44815				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.00069	100.00000	27.93136				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.58623	100.00000	25.52424				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	90.67551	100.00000	90.45434				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.19214	1.69000	118.18665				4,370,340,000,000.00	2,586,000,000	57,404,973,300.00
I2038	On 31/01/2038	Spot Bond	1.83000	123.95996	1.83000	123.95373				11,712,000,000,000.00	6,400,000,000	94,786,691,700.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.41651	1.83000	126.41018				105,642,240,000,000.00	57,728,000,000	03,469,300,000.00
I2050	On 31/12/2050	Spot Bond	1.87000	133.93108	1.87000	133.92419				41,168,050,000,000.00	22,015,000,000	43,530,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.20000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.09000	104.56565	7.09000	104.54546				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41437				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.30474				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.65000	105.78702	7.65000	105.76508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.40500	111.09773		7.40500	111.07541			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.47000	100.95456		7.47000	100.93444			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.12210			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000	99.50365		2.15000	128.50971			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.28000	103.08955		2.28000	131.21991			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84277			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.39161			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.52500	106.54941		7.52500	106.52780			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.29406			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08029			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.97425			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.05000	100.94190		8.05000	100.92001			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.41000	95.90912		8.41000	95.88730			6,728,000,000.00	800,000	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04837			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.60500	101.88417		7.60500	101.86328			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.46000	102.95725		8.46000	102.93369			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03255			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.14063			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.30957		7.90000	99.28832			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.83000	101.05712		7.83000	101.03568			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.15473			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92859			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.17500	102.40615		7.17500	102.38654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	7.79000	104.64881		7.79000	104.62708			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.77000	108.93411		8.77000	108.90870			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.80378			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27414			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21656			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.22109			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.22549			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00733		100.00000	0.00732			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43081			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.36564			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.04500	103.85053		8.04500	103.82803			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.55758			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.61007			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.07000	105.10219		9.07000	105.07644			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.55401		5.00000	101.54024			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.55401		5.00000	101.54024			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.13652		5.00000	100.12286			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.55870		5.00000	101.54493			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.64352		4.00000	101.63240			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.27014		4.00000	101.25912			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	43.46001		100.00000	43.35239			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	43.28884		100.00000	43.18164			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	43.28884		100.00000	43.18164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	108.01962		9.20000	107.99294			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82188			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.42359		100.00000	8.40273			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49176			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.40000	103.66273		8.40000	103.63906			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.72177			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	85.49303		100.00000	85.22917			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.96492		100.00000	13.93033			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.05811		100.00000	17.00229			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.24889		100.00000	1.24651			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.22201		100.00000	9.19918			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.41729		100.00000	10.39061			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.14281		100.00000	10.11770			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	29.74796		100.00000	29.67429			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	71.01167		100.00000	70.87379			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000	100.00000		6.30000	99.89655			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000	99.75894		6.30000	99.65598			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000	99.51144		6.40000	99.40737			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000	99.01259		6.50000	98.90795			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000	98.89053		6.50000	98.78615			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.76877		6.50000	98.66465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA519	On 05/05/2015	Spot Bond	6.50000	98.52616		6.50000	98.42254			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03670			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.58565	102.93434		10.58565	102.22917			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.58565	101.68784		10.58565	101.45568			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17282			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15059			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.31080		6.50000	102.29282			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17496			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.44651			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13078			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54235			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.12799			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.34229			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98178			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.51786			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50083			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51925			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.72219			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63027			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.15575			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45959			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.35027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.91931			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63532			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.47500		10.00000	106.44700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57798			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.58528			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.16000		104.13111		8.16000	104.10823			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79519			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.81378			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.82619			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.52191			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.54767			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44555			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.79500		104.82530		8.79500	104.80038			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.09666			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.09500		107.54571		8.09500	107.52214			12,142,500,000.00	1,500,000	4,020,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.74193			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.61491			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	102.01406			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19316			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.27000		102.21545		8.27000	102.19296			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.69552			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.52960			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.37000		96.25132		3.37000	125.88567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019		On 31/03/2028	Spot Bond	3.61000	142.75625		3.61000	148.14783			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.90794			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.53310			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.39289			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.99748			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.69000	98.00542		3.69000	98.85123			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.69000	97.92372		3.69000	105.17266			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.48981			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.83616			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.67000	114.84709		9.67000	114.81713			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.35354			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.71000	141.22917		3.71000	141.21490			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.30000	99.96549		6.30000	99.86211			0.00	0	0.00
IVA508		On 19/02/2015	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	
IVA509		On 26/02/2015	Spot Bond	6.30000	99.72460		6.30000	99.62171			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.40000	99.59833		6.40000	99.49408			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.40000	99.47673		6.40000	99.37273			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.50000	98.97768		6.50000	98.87312			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.50000	98.85571		6.50000	98.75140			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	6.50000	98.73404		6.50000	98.62999			0.00	0	0.00
IVA519		On 07/05/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,130,000,000,000,000.00	11,300,000,000	10,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.93771		0.00		0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.65751		0.00		0	0.00	
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700		0.00		0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.51824		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.70880		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.57094		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.71319		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45174		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59882		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60261		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61018		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57611		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45104		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.23149		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.10128		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.86686		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.43311		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.41877		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.76671		0.00		0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.59138		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.28739		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.20777		0.00		0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02357		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.87912		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.90133			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.90133			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.39000	103.90445		8.39000	103.88087			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.32061		100.00000	12.29304			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.48169		100.00000	10.45574			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41854			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.46500	104.76268		8.46500	104.73868			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23578			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86701			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09410			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.47288			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.27597			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39046			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.07000	102.44109		7.07000	102.42154			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.06161			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.75762			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.48396			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.13027			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	99.45505		100.00000	99.18478			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.25547			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21770			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31891			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	39.88163		100.00000	39.78501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.92905			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	92.64378		100.00000	92.41332			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20858			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.25275			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.39320			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	52.61560		100.00000	52.48531			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.88805			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.17825			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		7.72000	150.07200		7.72000	150.04060			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.94591			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96474			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.11746			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41638			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98200			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.91923			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.41000	102.73562		9.41000	102.70953			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14873			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.20500	98.74781		8.20500	98.72624			27,076,500,000.00	3,300,000	3,696,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.25500	77.55122		8.25500	101.01786			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.08000	100.26488		9.08000	100.24069			5,448,000,000.00	600,000	3,550,700,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.39272			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.70283			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.59000	102.58070		9.59000	102.55430			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.26320			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.72579			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.88800			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	104.17093			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54992			0.00	0	0.00
MAQ061		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.92335			0.00	0	0.00
MAQ063		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.97730			0.00	0	0.00
MAQ064		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.51452			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06269			0.00	0	0.00
MAQ066		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.71127			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386		1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.94913			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.97102			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09783			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53880			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93452			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.62654			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02453			0.00	0	900,000,000.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39019			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.95631			0.00	0	0.00
MBF038		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46460			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51620			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05070			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.17860			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		37.09273		100.00000	37.00088			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.15142		100.00000	21.09904			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		15.80076		100.00000	15.76163			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.88657		100.00000	15.84723			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.23088		100.00000	17.18063			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.05000		106.32094		8.05000	106.29789			3,220,000,000.00	400,000	614,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.07000		105.77769		8.07000	105.75470			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17630			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.59726			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.73725			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.76874			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.34000		104.91240		7.34000	104.89163			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.04000		105.19407		8.04000	105.17117			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.72000		107.56325		8.72000	107.53789			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.96073			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.99402			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.76000		107.07099		8.76000	107.04523			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24000		104.18036		7.24000	104.15990			0.00	0	2,790,070,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.55447			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.26500		102.78666		8.26500	102.76379			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.12287			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.59500		114.42354		8.59500	110.88112			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.61380			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.45627		100.00000	24.39570			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.65609			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.96500		102.73300		7.96500	102.71096			0.00	0	141,600,000.00
MTN03	On 13/07/2015	Spot Bond	7.19000		101.61737		7.19000	101.59793			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.95500		105.47895		7.95500	105.45621			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.15471		100.89771	6.13969			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.23679		100.61875	6.22159			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.86682			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.85583			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.84282			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.73075		100.00000	0.72898			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.73075		100.00000	0.72898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.13500	102.58311		8.13500	102.56052			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.27857		7.66500	99.25794			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.28000	104.70112		8.28000	104.67766			0.00	0	91,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.04500	110.05554		8.04500	110.03156			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.58438			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.47000	111.73871		8.47000	111.71311			4,912,600,000,000.00	580,000,000	580,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.66271			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.40500	105.47290		8.40500	105.35981			2,479,475,000,000.00	295,000,000	295,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57709			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.73536			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47250			0.00	600,000,000	600,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50130			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79499			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82112			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.84981			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.98022			0.00	0	100,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.06000	106.28612		7.06000	106.26575			10,590,000,000,000.00	1,500,000,000	2,314,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.06088			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.87000	118.13790		7.87000	118.11272			9,444,000,000.00	1,200,000	1,604,900,000.00
NBK4	On 28/10/2024	Spot Bond	9.89500	39.99529		9.89500	39.98495			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.99000	103.49227		6.99000	103.47271			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55412			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.48200			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.26000	105.81285		7.26000	105.79200			0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97361			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.74340			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15822			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74791			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56807			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52812			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.56721			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43109			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	100.29804			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.23591			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.96194			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76087			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.85603			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.03726			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98402			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.40028			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95137			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93473			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93406			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.19949			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.07608			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.06500	112.56646		9.06500	113.79780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.06948		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.10000	111.25453	9.10000	112.76274		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.07608		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.96778		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00740		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.08663		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.09982		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.78000	105.81458	7.78000	105.79227		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.33962		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.30607		0.00		0	4,000,000,000.00	
NED15	On 08/04/2024	Spot Bond	9.25000	109.94680	9.25000	110.98700		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.59818		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.62685		0.00		0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.60275		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62634		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.81756	9.44500	120.78676		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.03663		0.00		0	0.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.21000	169.19271	2.21000	169.18248		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.55000	95.98228	2.55000	138.56654		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	7.81000	107.16514	7.81000	107.14245		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13278		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	8.44000	110.37709	8.44000	110.67279		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.55540			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.55537			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.47122			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.52387			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.49231			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.64000		110.38139		8.64000	112.98271			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.52393			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.55545			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.53440			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.84000		110.38596		8.84000	110.67392			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.59761			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.57649			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.58702			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.97606			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.84781			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.61858			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.79500		116.81449		7.79500	116.78995			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.49500		124.36453		8.49500	124.33596			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		173.41648		2.10500	173.40651			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000		125.78226		9.22000	125.75112			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.72903			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.59057			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.06891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30611			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.54518			0.00	200,000,000	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76348			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.20165			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.03533	100.00000	18.98922				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	57.29405	100.00000	57.15218				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.08000	103.82924	7.08000	103.80939				4,248,000,000.00	600,000	7,060,600,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.64762				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.96000	103.78978	8.96000	102.99731				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.59996	100.00000	33.51582				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.59000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.89699				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.31779				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500	10.00000	106.44700				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21234				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.39627				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01280				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.01365				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.34259				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.69500	106.29854	8.69500	106.59161				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.25585				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.26283				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.26597				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.27296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.30294			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.30991			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22502			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.14000	46.67898		7.14000	46.66999			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.09000	109.74370		6.09000	109.72552		31,663,534,203,000.00	5,199,266,700	21,511,000,000.00	
R158P	On 15/09/2015	Spot Bond		6.05000	96.53786		6.05000	96.52197			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.15000	116.48518		6.15000	116.46569		592,249,099,590,000.00	96,300,666,600	30,844,899,100.00	
R159P	On 15/09/2016	Spot Bond		5.98000	91.05043		5.98000	91.03562			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.33500	126.23882		7.32000	126.35066		0,651,667,608,683,000.00	52,170,089,800	80,418,970,200.00	
R187P	On 21/12/2026	Spot Bond		7.06000	43.91700		7.06000	43.90863			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		6.98000	41.38250		6.98000	41.37470			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	285.86494		1.70000	285.85164			0.00	0	18,691,608,500.00
R202	On 07/12/2033	Spot Bond		1.71000	235.69327		1.71000	235.68224		1,527,030,000,000.00	893,000,000	66,674,785,700.00	
R2023	On 28/02/2023	Spot Bond		7.08000	107.54170		7.07000	107.58318		3,117,918,012,000,000.00	40,383,900,000	49,738,999,000.00	
R203	On 15/09/2017	Spot Bond		6.42000	107.66841		6.40500	107.68591		4,217,907,258,000,000.00	56,994,900,000	15,175,542,100.00	
R2030	On 31/01/2030	Spot Bond		7.69000	102.94580		7.69000	102.92434		1,148,089,315,231,000.00	49,296,399,900	100,585,709,400.00	
R2032	On 31/03/2032	Spot Bond		7.86500	106.58854		7.86500	106.56596		863,356,780,000,000.00	09,772,000,000	108,065,183,700.00	
R2037	On 31/01/2037	Spot Bond		7.93000	106.11675		7.93000	106.09395		2,524,498,257,008,000.00	18,347,825,600	17,935,108,500.00	
R204	On 21/12/2018	Spot Bond		6.63500	105.68959		6.62000	105.72246		5,517,618,792,638,500.00	31,592,885,100	86,295,883,900.00	
R2044	On 31/01/2044	Spot Bond		8.00000	108.64626		8.00000	108.62271		1,826,649,724,000,000.00	28,331,215,500	27,149,865,500.00	
R2048	On 28/02/2048	Spot Bond		7.98500	112.79229		7.98500	112.76789		1,643,485,476,000,000.00	05,821,600,000	69,653,347,200.00	
R207	On 15/01/2020	Spot Bond		6.77000	102.49657		6.76000	102.51958		5,050,364,113,650,000.00	45,991,745,000	69,967,760,800.00	
R208	On 31/03/2021	Spot Bond		6.90500	101.69045		6.89500	101.72064		2,955,881,697,250,000.00	28,078,450,000	13,440,361,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	7.88500	85.58082		7.87000	85.69654			1,996,947,191,345,000.00	53,258,997,000	49,526,152,900.00
R210	On 31/03/2028	Spot Bond	1.71000	175.77445		1.71000	175.76623			21,228,453,000,000.00	12,414,300,000	15,952,710,800.00
R211	On 31/01/2017	Spot Bond	1.45000	130.25501		1.45000	130.24982			29,000,000,000.00	20,000,000	29,246,028,500.00
R212	On 31/01/2022	Spot Bond	1.71000	136.05823		1.71000	136.05183			35,619,300,000,000.00	20,830,000,000	09,842,511,000.00
R213	On 28/02/2031	Spot Bond	7.76000	96.23806		7.74500	96.34764			2,781,068,376,000,000.00	58,385,100,000	21,160,133,100.00
R214	On 28/02/2041	Spot Bond	7.93000	87.26654		7.93000	87.24779			2,694,169,920,000,000.00	39,744,000,000	85,877,066,600.00
R227C	On 15/03/2015	Spot Bond	6.21000	99.44168		6.21000	99.42486			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.05000	96.53786		6.05000	96.52197			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.97000	93.78278		5.97000	93.76754			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.98000	91.05043		5.98000	91.03562			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.12000	97.85072		6.12000	97.83466			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.99000	95.05152		5.99000	95.03611			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.97000	92.31188		5.97000	92.29696			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.03000	89.53918		6.03000	89.52456			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.38000	86.22505		6.38000	86.21018			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.43000	83.44381		6.43000	83.42930			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.62500	80.33334		6.62500	80.31896			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.60500	77.81574		6.60500	77.80185			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.58500	75.39165		6.58500	75.37823			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.57500	73.02285		6.57500	73.00988			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.72000	70.16885		6.72000	70.15611			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.70000	67.96484		6.70000	67.95254			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.81500	65.29821		6.81500	65.28619			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.78500	63.27230		6.78500	63.26070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	6.75500	61.32705	6.75500	61.31586			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.72500	59.45888	6.72500	59.44808			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.68500	57.71104	6.68500	57.70061			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.64500	56.03629	6.64500	56.02623			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.26000	51.29971	7.26000	51.28966			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.22000	49.69153	7.22000	49.68185			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.18000	48.15239	7.18000	48.14306			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.14000	46.67898	7.14000	46.66999			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.10000	45.26817	7.10000	45.25950			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.06000	43.91700	7.06000	43.90863			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.02000	42.62267	7.02000	42.61459			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	6.98000	41.38250	6.98000	41.37470			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.61702			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.31685			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.07640			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.86609			0.00		0	0.00	
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45629			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.06566	100.00000	20.01542			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.99958	100.00000	13.96492			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.53643	100.00000	24.47566			0.00		0	0.00	
RCSB4U	On 07/11/2015	Spot Bond	100.00000	55.23732	100.00000	55.09900			0.00		0	0.00	
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.94730	100.00000	31.86639			0.00		0	0.00	
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.90324	100.00000	15.85783			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.72764	100.00000	8.70056				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.77122	100.00000	12.73477				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.92019	100.00000	10.88902				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.11695	100.00000	9.09092				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.95026				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.26953				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.32593				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.56542				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.64619				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.87883				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.32906				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.45920				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.46259				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.91217				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.55674				0.00	6,000,000,000	3,000,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.07875				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.29458				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40136				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.51349				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.35822				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.13292				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.42520				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	85.28220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.70953			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.21966			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.00550			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28712			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.41331			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.93087			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.12330		12.35000	102.09005			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.22998		100.00000	13.19792			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.81209			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05333			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.20608		100.00000	4.19567			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.81604		100.00000	22.75955			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.49993		100.00000	52.36847			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.83358		100.00000	13.81663			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		35.08694		100.00000	35.00194			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.70888			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.81993			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.19500		111.53133		8.19500	111.50672			4,917,000,000.00	600,000	868,700,000.00
RW23	On 10/12/2023	Spot Bond	8.32000		108.93737		8.32000	108.91297			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.97500		93.70544		8.97500	111.64126			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.40471			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.35000		108.01334		7.35000	107.99180			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.47500		10.00000	106.44700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	102.50033			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.45500	104.81458		8.45500	104.79073			3,382,000,000,000.00	400,000,000	200,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.28255			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.48664			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.89931			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.32680			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.32139			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.81639			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.30914			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.80000	102.84157		6.80000	102.82277			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.12000	103.58738		8.12000	103.56474			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.55000	108.87872		7.55000	108.85643			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.63818		7.96000	108.61476			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.34000	109.00232		7.34000	108.98062			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.80500	104.38711		7.80500	104.36503			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.48500	108.91694		7.48500	108.89484			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.51000	108.90224		7.51000	108.88007			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14736			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77046			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.45500	106.82374		7.45500	106.80215			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80154			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.02661			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.90317			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.36500	110.16886		8.36500	110.14406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	9.22000	108.12659		9.22000	108.09967			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.84988			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68312			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.79545			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.90890			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.20000	104.26951		8.20000	104.24636			27,880,000,000.00	3,400,000	986,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	18.98491		100.00000	18.94313			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.61000	109.13660		8.61000	114.16385			5,166,000,000,000.00	600,000,000	3,100,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48248			0.00	0	200,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.12000	103.46184		8.12000	103.43922			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.23000	94.59240		9.23000	94.56883			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61010			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.97000	107.59688		8.97000	107.57095			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03065			0.00	0	348,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.05891			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.12000	110.18110		9.12000	110.15397			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.22102			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.22695			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.16000	99.51621		8.16000	99.49423			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.24000	99.33146		9.24000	99.30668			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	9.79500	99.65436		9.79500	99.62805			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.59500	102.04579		8.59500	102.02207			0.00	0	231,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.15000	106.67448		7.15000	106.65378			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.31000	126.30533		2.31000	273.54305			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.84726		2.09500	128.64536			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.59950		100.00000	19.54986			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55183			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.15496		100.00000	24.09514			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000	113.32555		2.72000	127.11450			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.31080		6.50000	102.29282			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.48781			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91168			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31712			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.43500	101.68451		8.43500	101.66144			0.00	0	334,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.09906			0.00	0	9,310,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82582			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02256			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.64836		100.00000	25.58623			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.47500		10.00000	106.44700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24852			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	96.16725		100.00000	98.00555			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.45452	100.00000	36.36425				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.54758	100.00000	32.46699				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.84069	100.00000	32.75936				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.74500		107.48304	8.74500	107.35604				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.47693				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.84194				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40000		103.02412	7.40000	103.00377				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.22000		102.78245	8.22000	101.30152				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.80500		104.38711	7.80500	104.36503				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.64831				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.77009				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.11683				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.60215				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.64573				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.97728				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.50500		103.88351	7.50500	103.86248				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.46475				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.75366				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.51110				0.00	6,000,000,000	3,000,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.44500		100.98315	8.44500	100.96020				19,423,500,000.00	2,300,000	713,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55673				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.96358				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.30751				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	8.50300	94.20577		8.50300	94.18422			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.99500	96.50811		7.99500	96.48733			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.02000	97.42755		8.02000	97.40640			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16551			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.58500	104.89957		7.58500	104.87799			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	110.06660		2.44000	110.47897			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.57000	102.52225		7.57000	102.50133			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.69563		8.22500	101.67313			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.08000	111.63110		9.08000	111.60387			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36705			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.09500	85.63645		9.09500	85.61541			0.00	0	3,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.41360			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.50929			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.48944			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.94662			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.54567			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.07269			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.51782			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93105			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86176			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.74184			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.51663			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49900			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.37870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1217	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84487			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.50756			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84296			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.61716			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.62097			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.51070			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.63740			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.55000		108.18793		6.55000	108.16878			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.93000		110.86315		7.93000	110.83946			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		44.62807		100.00000	44.51996			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40852			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.13201			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.37452			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.43755			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.92746			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.97410			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51595			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.09733			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20638			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23022			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.40000		102.08015		7.40000	102.05967			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.42669			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.43787			0.00	360,000,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.48919		7.83000	100.46787			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42054			0.00	19,479,200	4,869,800.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43451			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45905			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.42054			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.43451			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.24839		7.16000	100.42844			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.46188			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45964			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.51311			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50588			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.72285			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69817			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41998			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.43787			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.54438		8.73000	100.42578			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41830			0.00	2,480,000,000	620,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.43451			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.09000	101.71274		8.09000	100.72598			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.42500			0.00	2,000,000,000	500,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.44487			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.46299			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.45686			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.46530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51200			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50978			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50158			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68443			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68663			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69081			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.61304			0.00	840,000,000	210,000,000.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.66753			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.36000		104.17843		8.36000	107.09659			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.51218			0.00	0	224,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.58273			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.27000		104.72348		8.27000	104.47708			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		1.39907		100.00000	1.37797			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		1.39907		100.00000	1.37797			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		1.39907		100.00000	1.37797			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.80912			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.67339			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		1.39907		100.00000	1.37797			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.98331			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.83451			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000		1.39907		100.00000	1.37797			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.68982			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.48803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D3	On 21/08/2019	Spot Bond	100.00000	1.39907	100.00000	1.37797				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44544				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.11165	101.06155	6.09637				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71378				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.43692				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44260				0.00	1,200,000,000	300,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.43692				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.44260				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.44544				0.00	1,000,000,000	250,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43352				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44260				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47380				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.47380				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47380				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51914				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.53046				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51631				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74206				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.75612				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75050			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.22000		104.34013		7.22000	104.31981			0.00	0	684,500,000.00
TL20	On 22/02/2020	Spot Bond	8.71000		89.13418		8.71000	89.08375			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.47500		10.00000	106.44700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.33500		106.93038		7.33500	106.90909			2,570,184,000,000.00	350,400,000	29,842,300,000.00
TN20	On 17/09/2020	Spot Bond	8.57500		112.63463		8.57500	112.60851			1,986,827,500,000.00	231,700,000	20,782,152,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.98619		100.00000	0.98375			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.77500		115.01289		8.77500	114.98561			0.00	0	11,800,000,000.00
TN25	On 19/08/2025	Spot Bond	9.00000		103.12890		9.00000	103.10424			0.00	0	17,660,000,000.00
TN27	On 14/11/2027	Spot Bond	9.08000		100.79506		9.08000	100.77034			36,320,000,000.00	4,000,000	8,797,500,000.00
TN30	On 09/10/2030	Spot Bond	9.39000		112.56245		9.39000	112.53409			18,780,000,000,000.00	2,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.84000		112.09558		9.84000	112.06600			0.00	0	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20750			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.59667			0.00	10,700,000	2,551,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86496			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86146			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86101			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.84338			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80717			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	99.86127			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74387			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.47500		10.00000	106.44700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.71349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.72771			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54269			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.57723			0.00	0	67,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29682		10.00000	100.26711			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28942		9.75000	100.26044			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28999		100.00000	10.26062			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11565			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.18370			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.22148			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.22904			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.44026			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.90596			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.68849		100.00000	11.65923			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.53631			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.55257			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.30362			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.05227			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.80374			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.06392			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.80215			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.20715			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.00122			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.71466			0.00	0	16,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.41372			0.00	0	0.00
TSP174		On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.13997			0.00	0	0.00
TSP175		On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.61027			0.00	0	0.00
TSP177		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.48209			0.00	0	0.00
TSP178		On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.08006			0.00	0	0.00
TSP179		On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.62812			0.00	0	0.00
TSP180		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.26390			0.00	0	0.00
TSP181		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.63479			0.00	0	0.00
TSP182		On 30/04/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	1,000,000,000.00
TSP183		On 04/02/2016	Spot Bond	100.00000	50.57297		100.00000	50.47702			0.00	0	7,500,000,000.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	14.90379		100.00000	14.86768			0.00	0	0.00
TWC067		On 09/04/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
TWC073		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.24486			0.00	0	0.00
TWC075		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33947			0.00	0	0.00
TWC076		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32185			0.00	0	0.00
TWC077		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30422			0.00	0	0.00
TWC078		On 19/03/2015	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
TWC079		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49671			0.00	0	0.00
TWC080		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46479			0.00	0	0.00
TWC081		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37541			0.00	0	0.00
TWC082		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33877			0.00	0	0.00
TWC083		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13041			0.00	0	0.00
TWCJ15		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52178			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.33869			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46836			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.29500		116.01745		8.29500	115.99140			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.39311		100.00000	8.37612			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.19895		100.00000	8.18236			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.79252			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.27413			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86611			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88895			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.87915		100.00000	7.86320			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.68499		100.00000	7.66944			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.54000		109.78190		6.54000	109.76239			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.75422		1.94000	234.74169		1,940,000,000,000.00	1,000,000,000	1,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.41000		102.57257		6.41000	102.55489			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.90500		106.19944		6.90500	106.17952			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.17500		108.46590		7.17500	108.44478			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.38500		108.79378		7.38500	108.77198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.43500	109.57559		7.43500	109.55350			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.04000	97.73574		6.04000	97.71994			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97000	96.04026		5.97000	96.02474			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04000	97.71994		6.04000	97.70414			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.56500	74.13777		6.56500	74.12454			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.96773		100.00000	61.85016			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.80030		100.00000	32.73807			0.00	0	0.00
Total for j-Bonds :										63,415,796,232,638,500.00	2,832,322,500	177 360 272 700.00
Grand Total:										63,415,811,542,348,600.00	2,832,539,084	177 364 374 343.00