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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2015

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		11.45780	11.45780		11.32070	11.32070		12.03	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	25.83400	0.02583	15.98630	0.01599	25.834	13.55	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.46390	11.46390		11.32780	11.32780		11.79	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.46540	11.46540		11.32950	11.32950		11.92	0.00	0	681.00
\$ / R	On 25/02/2015	Any day expiry		11.48080	11.48080		11.34440	11.34440		12.32	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	3.41550	0.00342	5.67460	0.00567	3.416	13.76	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	24.57530	0.02458	56.07220	0.05607	24.575	12.33	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	84.60520	0.08461	57.25190	0.05725	84.605	12.95	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.27030	0.00027	0.74330	0.00074	0.270	33.12	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.48280	11.48280		11.34630	11.34630		12.36	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.48480	11.48480		11.34810	11.34810		12.40	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.51040	11.51040		11.37230	11.37230		12.30	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.51800	11.51800		11.37970	11.37970		12.22	688,684,256.00	59,792	1,179,021.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.91030	0.00091	1.70830	0.00171	0.910	15.89	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.19990	0.00220	3.44230	0.00344	2.200	15.08	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	3.84240	0.00384	6.04330	0.00604	3.842	13.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	6.68850	0.00669	10.97740	0.01098	6.689	12.76	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	7.78970	0.00779	12.92000	0.01292	7.790	12.44	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	8.81800	0.00882	14.74480	0.01474	8.818	12.19	0.00	0	1,112.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.80	Put	9.09820	0.00910	15.26350	0.01526	9.098	12.12	0.00	0	9,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.90	Put	12.52140	0.01252	27.09160	0.02709	12.521	11.49	0.00	0	46,165.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	538.02050	0.53802	424.54980	0.42455	538.021	11.27	0.00	0	20,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	20.02050	0.02002	44.84980	0.04485	20.020	11.27	0.00	0	76,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.25	Call	338.24830	0.33825	252.56820	0.25257	338.248	11.74	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.30	Put	86.15210	0.08615	144.95150	0.14495	86.152	11.84	0.00	0	9,950.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.35	Call	272.26090	0.27226	198.95510	0.19896	272.261	11.93	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.35	Put	104.26090	0.10426	169.25510	0.16926	104.261	11.93	0.00	0	100.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.40	Call	242.62510	0.24263	178.03080	0.17803	242.625	12.03	0.00	0	150.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.42	Put	133.40830	0.13341	210.55480	0.21055	133.408	12.07	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.42	Call	231.40830	0.23141	170.25480	0.17025	231.408	12.07	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.46	Put	152.06180	0.15206	235.96810	0.23597	152.062	12.14	0.00	0	9,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.47	Call	204.95200	0.20495	152.21440	0.15221	204.952	12.16	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.54	Call	173.56410	0.17356	130.06980	0.13007	173.564	12.42	0.00	0	9,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.55	Put	201.63170	0.20163	297.48140	0.29748	201.632	12.47	0.00	0	120.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.60	Call	151.20100	0.15120	113.68270	0.11368	151.201	12.73	0.00	0	250.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.72	Put	316.56230	0.31656	427.30350	0.42730	316.562	13.34	0.00	0	7,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.75	Call	106.88510	0.10689	81.42870	0.08143	106.885	13.49	0.00	0	20,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.76	Call	104.44480	0.10444	79.65580	0.07966	104.445	13.54	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.85	Call	84.90670	0.08491	65.46330	0.06546	84.907	14.00	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.90	Call	75.74610	0.07575	58.79620	0.05880	75.746	14.26	0.00	0	100.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.91	Put	466.04420	0.46604	587.88310	0.58788	466.044	14.31	0.00	0	7,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.00	Call	60.45200	0.06045	47.87710	0.04788	60.452	14.77	0.00	0	5,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.00	Put	542.45200	0.54245	668.17710	0.66818	542.452	14.77	0.00	0	800.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.05	Call	54.09560	0.05410	43.31130	0.04331	54.096	15.02	0.00	0	1,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.50	Call	21.67990	0.02168	19.07750	0.01908	21.680	17.39	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.50	Put	1,003.67990	1.00368	1,139.37750	1.13938	1,003.680	17.39	0.00	0	300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.58	Call	18.71980	0.01872	15.30050	0.01530	18.720	17.81	0.00	0	50,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.61	Call	17.73910	0.01774	14.07240	0.01407	17.739	17.97	0.00	0	23,800.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.82	Call	10.24260	0.01024	7.73150	0.00773	10.243	18.42	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	13.05	Call	5.25960	0.00526	3.91940	0.00392	5.260	18.73	0.00	0	24,155.00
\$ / R	On	16/03/2015	Foreign Exchange Future	14.20	Call	0.63160	0.00063	0.77710	0.00078	0.632	22.86	0.00	0	46,165.00
\$ / R	On	27/03/2015	Any day expiry			11.53880	11.53880	11.40020	11.40020		12.49	0.00	0	2,853.00
\$ / R	On	27/03/2015	Any day expiry	10.80	Put	14.13600	0.01414	23.99400	0.02399	14.136	11.98	0.00	0	300.00
\$ / R	On	27/03/2015	Any day expiry	11.04	Put	35.18750	0.03519	66.76450	0.06676	35.188	11.41	0.00	0	2,083.00
\$ / R	On	27/03/2015	Any day expiry	11.15	Put	57.77850	0.05778	100.82700	0.10083	57.779	11.64	0.00	0	250.00
\$ / R	On	27/03/2015	Any day expiry	11.61	Call	182.47680	0.18248	142.93180	0.14293	182.477	12.78	0.00	0	2,083.00
\$ / R	On	27/03/2015	Any day expiry	11.81	Call	123.35730	0.12336	98.07470	0.09807	123.357	13.74	0.00	0	250.00
\$ / R	On	27/03/2015	Any day expiry	14.85	Call	0.87590	0.00088	0.44130	0.00044	0.876	24.54	0.00	0	300.00
\$ / R	On	01/04/2015	Any day expiry			11.54830	11.54830	11.40950	11.40950		12.41	0.00	0	0.00
\$ / R	On	01/04/2015	Any day expiry	11.20	Put	75.04160	0.07504	124.13910	0.12414	75.042	11.66	0.00	0	22,187.00
\$ / R	On	01/04/2015	Any day expiry	12.24	Call	63.70120	0.06370	53.98210	0.05398	63.701	15.67	0.00	0	22,187.00
\$ / R	On	28/04/2015	Any day expiry			11.59860	11.59860	11.45960	11.45960		12.46	0.00	0	2,700.00
\$ / R	On	28/04/2015	Any day expiry	10.80	Put	24.90040	0.02490	40.90390	0.04090	24.900	11.30	0.00	0	300.00
\$ / R	On	28/04/2015	Any day expiry	11.15	Put	81.05030	0.08105	129.11190	0.12911	81.050	11.33	0.00	0	250.00
\$ / R	On	28/04/2015	Any day expiry	12.00	Call	155.43090	0.15543	134.24920	0.13425	155.431	14.28	0.00	0	250.00
\$ / R	On	28/04/2015	Any day expiry	15.15	Call	6.26690	0.00627	7.43860	0.00744	6.267	25.00	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		11.65330	11.65330	11.51400	11.51400		12.74	0.00	0	1,625.00
\$ / R	10.80	Put	34.87550	0.03488	55.74930	0.05575	55.74930	0.05575	34.876	11.11	0.00	0	300.00
\$ / R	10.94	Put	53.14930	0.05315	81.58870	0.08159	81.58870	0.08159	53.149	11.08	0.00	0	3,655.00
\$ / R	11.15	Put	99.70150	0.09970	150.29980	0.15030	150.29980	0.15030	99.701	11.34	0.00	0	250.00
\$ / R	11.90	Call	246.19690	0.24620	216.85530	0.21686	216.85530	0.21686	246.197	13.81	0.00	0	3,655.00
\$ / R	12.21	Call	177.75800	0.17776	159.28490	0.15928	159.28490	0.15928	177.758	15.14	0.00	0	250.00
\$ / R	15.48	Call	23.92900	0.02393	21.31920	0.02132	21.31920	0.02132	23.929	27.59	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.67820	11.67820	11.53860	11.53860		12.77	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.68390	11.68390	11.54420	11.54420		12.99	186,299,785.50	15,945	94,857.00
\$ / R	10.73	Put	35.26170	0.03526	53.28880	0.05329	53.28880	0.05329	35.262	11.32	0.00	0	22,850.00
\$ / R	10.75	Put	37.34590	0.03735	56.20120	0.05620	56.20120	0.05620	37.346	11.31	0.00	0	10,000.00
\$ / R	10.80	Put	43.00010	0.04300	64.04070	0.06404	64.04070	0.06404	43.000	11.29	0.00	0	9,100.00
\$ / R	10.98	Put	69.33450	0.06933	101.56920	0.10157	101.56920	0.10157	69.334	11.22	0.00	0	22,320.00
\$ / R	11.00	Put	72.91010	0.07291	107.73550	0.10774	107.73550	0.10774	72.910	11.22	1,093,651.50	15,000	55,000.00
\$ / R	11.48	Call	446.39290	0.44639	386.05160	0.38605	386.05160	0.38605	446.393	12.33	0.00	0	1,600.00
\$ / R	11.50	Put	252.55210	0.25255	333.35910	0.33336	333.35910	0.33336	252.552	12.39	0.00	0	1,750.00
\$ / R	11.50	Call	436.45210	0.43645	377.55910	0.37756	377.55910	0.37756	436.452	12.39	0.00	0	3,940.00
\$ / R	11.60	Call	389.81240	0.38981	339.23660	0.33924	339.23660	0.33924	389.812	12.69	0.00	0	500.00
\$ / R	11.65	Call	368.33420	0.36833	322.39960	0.32240	322.39960	0.32240	368.334	12.84	0.00	0	800.00
\$ / R	12.30	Call	194.39240	0.19439	176.05530	0.17606	176.05530	0.17606	194.392	15.48	0.00	0	1,600.00
\$ / R	12.56	Call	155.40380	0.15540	142.45290	0.14245	142.45290	0.14245	155.404	16.52	0.00	0	1,750.00
\$ / R	12.63	Call	146.82590	0.14683	135.01260	0.13501	135.01260	0.13501	146.826	16.80	0.00	0	9,100.00
\$ / R	13.00	Call	110.17430	0.11017	101.92380	0.10192	101.92380	0.10192	110.174	18.21	0.00	0	65,000.00
\$ / R	13.22	Call	93.56470	0.09356	87.39410	0.08739	87.39410	0.08739	93.565	18.98	0.00	0	22,850.00
\$ / R	13.46	Call	79.36230	0.07936	74.87840	0.07488	74.87840	0.07488	79.362	19.82	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.71070	11.71070	11.57070	11.57070		13.01	29,071,250.00	2,500	4,136.00
\$ / R	10.80	Put	48.54050	0.04854	69.82650	0.06983	69.82650	0.06983	48.541	11.32	0.00	0	300.00
\$ / R	11.15	Put	114.76000	0.11476	168.32170	0.16832	168.32170	0.16832	114.760	11.33	0.00	0	250.00
\$ / R	12.46	Call	194.84270	0.19484	178.47410	0.17847	178.47410	0.17847	194.843	16.06	0.00	0	250.00
\$ / R	15.88	Call	34.42850	0.03443	30.28120	0.03028	30.28120	0.03028	34.428	27.55	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.77390	11.77390	11.63320	11.63320		13.18	0.00	0	250.00
\$ / R	10.80	Put	59.52530	0.05953	81.96200	0.08196	81.96200	0.08196	59.525	11.33	0.00	0	300.00
\$ / R	11.15	Put	124.12550	0.12413	177.16070	0.17716	177.16070	0.17716	124.125	11.17	0.00	0	250.00
\$ / R	12.71	Call	217.03910	0.21704	202.21420	0.20221	202.21420	0.20221	217.039	16.86	0.00	0	250.00
\$ / R	16.15	Call	51.49430	0.05149	44.83940	0.04484	44.83940	0.04484	51.494	27.52	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.82940	11.82940	11.68820	11.68820		13.58	0.00	0	250.00
\$ / R	10.80	Put	69.49810	0.06950	92.42230	0.09242	92.42230	0.09242	69.498	11.41	0.00	0	300.00
\$ / R	11.15	Put	140.12790	0.14013	186.60700	0.18661	186.60700	0.18661	140.128	11.42	0.00	0	250.00
\$ / R	12.97	Call	230.91050	0.23091	215.57520	0.21558	215.57520	0.21558	230.910	17.62	0.00	0	250.00
\$ / R	16.50	Call	60.23370	0.06023	52.07970	0.05208	52.07970	0.05208	60.234	27.33	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		11.85620	11.85620	11.71480	11.71480		13.58	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.86380	11.86380	11.72240	11.72240		13.58	56,531,007.00	4,765	24,081.00
\$ / R	10.56	Put	47.35000	0.04735	57.74830	0.05775	57.74830	0.05775	47.350	11.65	0.00	0	18,946.00
\$ / R	10.60	Call	1,313.84520	1.31385	1,185.73990	1.18574	1,185.73990	1.18574	1,313.845	11.54	0.00	0	13,700.00
\$ / R	10.98	Put	106.94240	0.10694	138.72700	0.13873	138.72700	0.13873	106.942	11.43	0.00	0	24,142.00
\$ / R	11.00	Call	974.91750	0.97492	866.34400	0.86634	866.34400	0.86634	974.918	11.43	0.00	0	33,750.00
\$ / R	11.00	Put	111.11750	0.11112	143.94400	0.14394	143.94400	0.14394	111.118	11.43	1,666,762.50	15,000	59,545.00
\$ / R	11.20	Put	159.72220	0.15972	214.00220	0.21400	214.00220	0.21400	159.722	11.45	0.00	0	8,775.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	190.12730	0.19013	255.74690	0.25575	190.127	11.59	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	287.77950	0.28778	367.03220	0.36703	287.780	12.34	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	308.62730	0.30863	390.27140	0.39027	308.627	12.48	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	456.45480	0.45645	418.71070	0.41871	456.455	14.12	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	334.93430	0.33493	310.53110	0.31053	334.934	15.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	248.08110	0.24808	231.05270	0.23105	248.081	17.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	208.99460	0.20899	195.97400	0.19597	208.995	18.84	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	161.22400	0.16122	152.83290	0.15283	161.224	20.64	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	148.46660	0.14847	147.44740	0.14745	148.467	21.74	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	146.38210	0.14638	145.91570	0.14592	146.382	23.11	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.89060	11.89060	11.74900	11.74900		13.76	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	77.45770	0.07746	101.54900	0.10155	77.458	11.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	152.81050	0.15281	194.97280	0.19497	152.810	11.54	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	241.64360	0.24164	314.37740	0.31438	241.644	11.96	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	243.50700	0.24351	227.98770	0.22799	243.507	18.37	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	177.85660	0.17786	168.69640	0.16870	177.857	20.50	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.95190	0.06995	64.52960	0.06453	69.952	26.92	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.94800	11.94800	11.80600	11.80600		13.93	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	83.75700	0.08376	110.18860	0.11019	83.757	11.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	162.96400	0.16296	205.67040	0.20567	162.964	11.62	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	255.03180	0.25503	239.71210	0.23971	255.032	19.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	88.02560	0.08803	78.42680	0.07843	88.026	26.94	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.00110	12.00110	11.85830	11.85830		14.08	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	88.36150	0.08836	116.31090	0.11631	88.361	11.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	170.65300	0.17065	214.94630	0.21495	170.653	11.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	264.84190	0.26484	251.11880	0.25112	264.842	19.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.33660	0.08734	78.31340	0.07831	87.337	26.77	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.02560	12.02560	11.88220	11.88220		14.22	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.03120	12.03120	11.88770	11.88770		14.22	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	121.61030	0.12161	155.83950	0.15584	121.610	11.43	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,202.81030	1.20281	1,093.53950	1.09354	1,202.810	11.43	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,164.86890	1.16487	1,058.75860	1.05876	1,164.869	11.49	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,020.94250	1.02094	928.45050	0.92845	1,020.943	11.73	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	890.00440	0.89000	812.18070	0.81218	890.004	11.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	361.38650	0.36139	443.28880	0.44329	361.387	12.62	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	395.67530	0.39568	373.20850	0.37321	395.675	17.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	379.98450	0.37998	358.86170	0.35886	379.984	17.49	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	365.41300	0.36541	345.51940	0.34552	365.413	17.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	332.29170	0.33229	314.49020	0.31449	332.292	18.45	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	243.02600	0.24303	231.82740	0.23183	243.026	20.95	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.05010	12.05010	11.90620	11.90620		14.20	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	94.74220	0.09474	120.44920	0.12045	94.742	11.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	175.94130	0.17594	221.83740	0.22184	175.941	11.66	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	272.28740	0.27229	260.17930	0.26018	272.287	20.30	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.21850	0.08722	77.13340	0.07713	87.219	26.63	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.20480	12.20480	12.05830	12.05830		14.61	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.21070	12.21070	12.06420	12.06420		14.61	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.38070	12.38070	12.23260	12.23260		15.15	0.00	0	264.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future			12.38850		12.38850		12.24030	12.24030		15.15	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.57230		12.57230		12.42230	12.42230		15.42	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.58010		12.58010		12.43000	12.43000		15.53	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.74810		12.74810		12.59650	12.59650		15.73	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.75790		12.75790		12.60620	12.60620		15.73	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.51800		11.51800		11.37970	11.37970		12.22	1,071,174.00	93	1,932.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	31,752.91350		0.31753	23,555.09560	0.23555	0.23555	31,752.914	11.80	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.68390		11.68390		11.54420	11.54420		12.99	654,298.40	56	179.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.86380		11.86380		11.72240	11.72240		13.58	474,552.00	40	166.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.03120		12.03120		11.88770	11.88770		14.22	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.57460		17.57460		17.40130	17.40130		11.80	9,367,261.80	533	34,323.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	28.27970		0.02828	43.21230	0.04321	0.04321	28.280	11.71	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	68.48830		0.06849	104.83760	0.10484	0.10484	68.488	11.74	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	57.30910		0.05731	44.41480	0.04441	0.04441	57.309	13.70	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	22.96750		0.02297	18.42270	0.01842	0.01842	22.968	15.44	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	15.94400		0.01594	12.80740	0.01281	0.01281	15.944	16.22	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	8.98640		0.00899	7.34430	0.00734	0.00734	8.986	17.29	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.81680		17.81680		17.64210	17.64210		12.76	9,318,186.40	523	6,885.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.08380		18.08380		17.90580	17.90580		13.88	0.00	0	1,037.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.33590		18.33590		18.15420	18.15420		14.31	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09702		0.09702		0.09691	0.09691		17.06	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09853		0.09853		0.09843	0.09843		16.10	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10021		0.10021		0.10011	0.10011		15.61	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry			12.99470		12.99470		12.93450	12.93450		7.56	64,973,500.00	5,000	0.00
€ / R	On 12/02/2015	Any day expiry			12.99910		12.99910		12.93440	12.93440		12.14	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	29.03150		0.02903	29.31920	0.02932	0.02932	29.032	13.41	0.00	0	4,000.00
€ / R	On 23/02/2015	Any day expiry			13.02200		13.02200		12.95850	12.95850		12.32	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	1.10920		0.00111	1.73520	0.00174	0.00174	1.109	18.77	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,389.10920		1.38911	1,453.23520	1.45324	1.45324	1,389.109	18.77	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.07160		13.07160		13.00590	13.00590		12.49	22,051,789.20	1,687	80,131.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	24.12350		0.02412	35.47230	0.03547	0.03547	24.123	11.94	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	334.81590		0.33482	299.36180	0.29936	0.29936	334.816	12.30	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	174.89190		0.17489	212.96470	0.21296	0.21296	174.892	12.44	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	436.81290		0.43681	492.04040	0.49204	0.49204	436.813	13.93	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	777.28570		0.77729	839.02110	0.83902	0.83902	777.286	15.64	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	962.53970		0.96254	1,025.71220	1.02571	1.02571	962.540	16.58	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	981.37560		0.98138	1,044.65610	1.04466	1.04466	981.376	16.67	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,200.89810		1.20090	1,265.10690	1.26511	1.26511	1,200.898	17.74	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	6.47630		0.00648	6.30180	0.00630	0.00630	6.476	20.57	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	6.00020		0.00600	5.86190	0.00586	0.00586	6.000	20.76	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	4.46910		0.00447	4.43610	0.00444	0.00444	4.469	21.48	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	4.28230		0.00428	4.26080	0.00426	0.00426	4.282	21.59	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	4.10480		0.00410	4.09410	0.00409	0.00409	4.105	21.70	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	4.04770		0.00405	4.04020	0.00404	0.00404	4.048	21.74	0.00	0	20,000.00

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	15.36	Call	3.82850		0.00383		3.83370	0.00383	3.829	21.88	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	3.16750		0.00317		3.20700	0.00321	3.168	22.39	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.24800				13.18160	13.18160		12.81	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	133.02820		0.13303		129.87170	0.12987	133.028	16.81	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.27370				13.20730	13.20730		12.83	1,526,475.50	115	69,196.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	122.73870		0.12274		150.78610	0.15079	122.739	11.51	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	482.78220		0.48278		534.58490	0.53458	482.782	13.33	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	253.05120		0.25305		244.54270	0.24454	253.051	14.60	2,530,512.00	10,000	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	81.47270		0.08147		80.62990	0.08063	81.473	19.63	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.49980				13.43130	13.43130		13.40	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.71890				13.64590	13.64590		13.81	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	820.07670		0.82008		877.01310	0.87701	820.077	14.36	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	255.66100		0.25566		256.80270	0.25680	255.661	20.83	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000			100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			577.92200			577.92200	582.27400	582.27400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			463.98500			463.98500	465.96800	465.96800			0.00	0	119.00
AL37	On 06/08/2015	Index Future			471.63100			471.63100	473.75700	473.75700			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			558.54500			558.54500	562.00500	562.00500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			567.75000			567.75000	571.39900	571.39900			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			510.38100			510.38100	513.34900	513.34900			0.00	0	699.00
ALBI	On 06/08/2015	Index Future			518.79200			518.79200	521.93000	521.93000			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			527.53100			527.53100	531.20900	531.20900			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.98080			8.98080	8.84370	8.84370		15.65	10,785,940.80	1,201	8,104.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	190.85560		0.19086		282.09750	0.28210	190.856	15.65	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	474.02750		0.47403		595.36430	0.59536	474.028	16.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	20.31900		0.02032		14.66350	0.01466	20.319	17.38	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	4.44620		0.00445		3.83620	0.00384	4.446	19.27	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.06160			9.06160	8.92430	8.92430		14.23	2,836,280.80	313	11,448.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	69.86790		0.06987		0.00000	0.00000	69.868	14.05	14,043.45	201	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	129.04830		0.12905		183.72070	0.18372	129.048	13.95	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	270.53590		0.27054		0.00000	0.00000	270.536	14.19	54,377.72	201	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	266.81380		0.26681		223.48900	0.22349	266.814	14.48	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	159.85710		0.15986		0.00000	0.00000	159.857	15.38	32,131.28	201	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	128.70520		0.12871		107.88880	0.10789	128.705	15.80	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.15450			9.15450	9.01510	9.01510		13.29	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.24530			9.24530	9.10210	9.10210		13.52	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.23090			9.23090	9.11670	9.11670		13.22	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.35510			9.35510	9.23970	9.23970		12.27	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			86.53170			86.53170	64.23250	64.23250			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGE	On 02/03/2015	Can-Do Future	341.52000		341.52000		240.17000	240.17000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.43860		12.43860		12.29480	12.29480		13.67	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.67360		12.67360		12.52570	12.52570		13.96	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.83490		1.83490		1.81080	1.81080		11.90	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.84270		1.84270		1.81780	1.81780		12.33	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.75750		1.75750		1.75000	1.75000		15.30	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.78870		1.78870		1.75000	1.75000		14.57	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.82120		1.82120		1.75000	1.75000		14.30	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		122.97630	122.97630			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.36002		123.36002		123.39957	123.39957			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.42494		125.42494		125.49432	125.49432			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		8.75500	91.63395			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	8.91925		88.46302		8.84569	89.06124			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	8.97875		89.93685		8.90039	90.56614			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.03605		87.64826		8.94490	88.37187			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	505.98200		505.98200		508.90400	508.90400			5,059,820.00	1	425.00
GOVI	On 06/08/2015	GOVI	514.32000		514.32000		517.41000	517.41000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	522.98300		522.98300		526.61000	526.61000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.19214		118.19214		118.19214	118.19214			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.89247		119.89247		120.04013	120.04013			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.72313		120.72313		120.90170	120.90170			0.00	0	0.00

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	123.95996	123.95996			0.00	0	0.00
I2038	On 07/05/2015		Bond Future		125.85711	125.85711	125.89827	125.89827			0.00	0	3,261.00
I2038	On 06/08/2015		Bond Future		126.64060	126.64060	126.71204	126.71204			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	126.41651	126.41651			0.00	0	0.00
I2046	On 07/05/2015		Bond Future		126.70629	126.70629	127.03234	127.03234			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future		128.82711	128.82711	129.18868	129.18868			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	133.93108	133.93108			0.00	0	0.00
I2050	On 07/05/2015		Bond Future		135.64728	135.64728	136.02505	136.02505			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future		136.44516	136.44516	136.86133	136.86133			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015		Index Future		226.65200	226.65200	226.80000	226.80000			0.00	0	1,074.00
IGOV	On 06/08/2015		Index Future		230.40500	230.40500	230.60800	230.60800			0.00	0	100.00
IGOV	On 05/11/2015		Index Future		234.30400	234.30400	234.72600	234.72600			0.00	0	0.00
ILBI	On 07/05/2015		Index Future		613.72200	613.72200	614.37800	614.37800			0.00	0	0.00
ILBI	On 06/08/2015		Index Future		623.82200	623.82200	624.54800	624.54800			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	6.07000	93.93000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future		6.07000	93.93000	6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future		6.07000	93.93000	6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.07000	93.93000	6.02000	93.98000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future		6.07000	93.93000	6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		6.09000	93.91000	6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		6.20000	93.80000	6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future		6.35000	93.65000	6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future		6.50000	93.50000	6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future		6.62000	93.38000	6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future		6.74000	93.26000	6.67000	93.33000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future		0.12530	0.12530	0.12340	0.12340			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future		0.12410	0.12410	0.12070	0.12070			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future		0.05590	0.05590	0.05520	0.05520		21.17	195,650.00	3,500	14,340.00
NGN / R	On 11/12/2015		Foreign Exchange Future		0.04820	0.04820	0.04770	0.04770			404,880.00	8,400	74,494.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future		1.13490	1.13490	1.14290	1.14290			11,349.00	10	358.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future		1.13610	1.13610	1.14410	1.14410			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future		1.13790	1.13790	1.14580	1.14580			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future		1.14030	1.14030	1.14790	1.14790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		7.31000	126.46692		7.01	0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.46248		127.39672		7.37193	128.20229		7.26	72,106,543.52	566	39,730.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,145.07000		2.14507		1,747.91000	1.74791	2,145.070	7.33	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,912.99000		1.91299		1,546.33000	1.54633	1,912.990	7.36	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,698.83000		1.69883		1,362.14000	1.36214	1,698.830	7.38	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	761.55000		0.76155		581.07000	0.58107	761.550	7.52	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.49066		124.22022		7.39346	125.06891		7.34	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	103.36000		0.10336		77.06000	0.07706	103.360	7.82	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.51344		126.29239		7.39903	127.27372		7.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	226.94000		0.22694		174.41000	0.17441	226.940	7.57	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.51743		123.29316		7.40000	7.40000		7.10	697,839,285.60	5,660	5,660.00
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		285.86494	285.86494			0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.23908		290.23908		290.33460	290.33460			0.00	0	888.00
R197	On 06/08/2015	Bond Future			288.99113		288.99113		289.15595	289.15595			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		235.69327	235.69327			0.00	0	0.00
R202	On 07/05/2015	Bond Future			239.29983		239.29983		239.37841	239.37841			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			240.06185		240.06185		240.19773	240.19773			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		7.06000	107.66600		5.30	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.21947		104.64377		7.11207	105.29101		5.63	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			7.24152		106.38674		7.12513	107.06975		5.45	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	11.10000		0.01110		7.06000	0.00706	11.100	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		6.39500	107.72886		1.74	0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.56094		104.89882		6.43406	105.17714		1.75	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.54017		106.64639		6.38404	106.95432		1.60	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.49796		104.25760		6.26302	104.66968		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
R2030	On 05/02/2015	Bond Future			7.68000		103.03556		7.68000	103.03556			0.00	0	0.00

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 07/05/2015	Bond Future	7.83157	103.66962		7.74721	104.41048			15,550,443.00	150	5,625.00
R2030		On 06/08/2015	Bond Future	7.86765	101.38756		7.77785	102.16541			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		7.85500	106.68428			0.00	0	0.00
R2032		On 07/05/2015	Bond Future	8.00222	103.20572		7.92324	103.94619			0.00	0	15.00
R2032		On 06/08/2015	Bond Future	8.03860	104.92543		7.95469	105.70283			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.07123	102.51933		7.97426	103.40805			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		7.92000	106.22478			0.00	0	0.00
R2037		On 07/05/2015	Bond Future	8.05011	106.93300		7.98176	107.65771			12,831,960.00	120	32,860.00
R2037		On 06/08/2015	Bond Future	8.08633	104.45482		8.01371	105.21700			0.00	0	3,220.00
R2037		On 05/11/2015	Bond Future	8.11547	106.19754		8.03143	107.07250			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		6.61000	105.77592		2.72	0.00	0	0.00
R204		On 07/05/2015	Bond Future	6.78406	106.94555		6.66425	107.33344		2.68	0.00	0	14,859.00
R204		On 06/08/2015	Bond Future	6.79414	104.68992		6.65585	105.10920		2.65	0.00	0	0.00
R204	8.41	On 06/08/2015	Bond Future	7.64000	0.00764		4.33000	0.00433	7.640	2.87	0.00	0	699.00
R204		On 05/11/2015	Bond Future	6.78988	106.43614		6.60414	106.96189		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		7.99000	108.76632			0.00	0	0.00
R2044		On 07/05/2015	Bond Future	8.11299	109.47174		8.03461	110.39706			0.00	0	9,494.00
R2044		On 06/08/2015	Bond Future	8.14775	106.91063		8.06515	107.87732			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.17586	108.69433		8.08251	109.77979			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		7.97500	112.91704			0.00	0	0.00
R2048		On 07/05/2015	Bond Future	8.09395	109.21999		8.02083	110.11698			411,759,362.30	3,770	28,180.00
R2048		On 06/08/2015	Bond Future	8.12438	111.03929		8.04734	111.97731			0.00	0	1,277.00
R2048		On 05/11/2015	Bond Future	8.15338	108.45921		8.06603	109.51605			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		6.74500	102.60119		3.58	0.00	0	0.00
R207		On 07/05/2015	Bond Future	6.91525	103.64754		6.80396	104.09075		3.53	0.00	0	35,580.00
R207	7.73	On 07/05/2015	Bond Future	3,214.44000	3.21444		3,641.23000	3.64123	3,214.440	3.80	0.00	0	66.00
R207		On 06/08/2015	Bond Future	6.93382	101.73078		6.80860	102.20578		3.51	0.00	0	0.00
R207	7.46	On 06/08/2015	Bond Future	2,311.27000	2.31127		2,694.37000	2.69437	2,311.270	3.70	0.00	0	70.00
R207		On 05/11/2015	Bond Future	6.93747	103.42774		6.77703	104.00751		3.39	0.00	0	0.00
R207	7.43	On 05/11/2015	Bond Future	2,345.94000	2.34594		2,778.07000	2.77807	2,345.940	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		6.88500	101.78874		4.33	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.04628		99.35685		6.93710	99.87284		4.51	0.00	0	62,202.00
R208	On 06/08/2015	Bond Future			7.06591		101.01227		6.94563	101.56058		4.34	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	8.12000		0.00812		5.00000	0.00500	8.120	4.66	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.07827		99.29641		6.92995	99.94840		4.33	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	105.91000		0.10591		72.93000	0.07293	105.910	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		7.86000	85.80416		10.93	0.00	0	0.00
R209	On 07/05/2015	Bond Future			7.99558		83.12065		7.92225	83.76448		11.87	0.00	0	14,585.00
R209	On 07/05/2015	Bond Future	7.30	Call	232.25000		0.23225		0.00000	0.00000	232.250	11.63	179,529.25	773	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	955.49000		0.95549		0.00000	0.00000	955.490	12.28	668,843.00	700	700.00
R209	On 06/08/2015	Bond Future			8.02661		84.50570		7.94917	85.18008		11.66	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	44.36000		0.04436		35.20000	0.03520	44.360	12.37	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.05425		82.76642		7.96579	83.53132		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		175.77445	175.77445			0.00	0	0.00
R210	On 07/05/2015	Bond Future			176.40149		176.40149		176.46002	176.46002			0.00	0	618.00
R210	On 06/08/2015	Bond Future			179.35391		179.35391		179.45514	179.45514			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		130.25501	130.25501			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.24724		132.24724		132.29166	132.29166			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.82827		132.82827		132.90473	132.90473			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		136.05823	136.05823			0.00	0	0.00
R212	On 07/05/2015	Bond Future			138.14024		138.14024		138.18558	138.18558			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.66058		138.66058		138.73942	138.73942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015		Bond Future		7.73500	96.45455	7.73500	96.45455		9.20	0.00	0	0.00
R213	On 07/05/2015		Bond Future		7.88242	93.47728	7.79838	94.19120		9.97	0.00	0	16,466.00
R213	On 06/08/2015		Bond Future		7.91435	95.03436	7.82527	95.78248		9.76	0.00	0	0.00
R213	On 05/11/2015		Bond Future		7.94485	93.07361	7.84269	93.92260		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	7.92000	87.36232		11.73	0.00	0	0.00
R214	On 07/05/2015		Bond Future		8.04319	84.59600	7.96495	85.33333		12.76	845,960.00	10	15,568.00
R214	On 06/08/2015		Bond Future		8.07274	86.00511	7.99046	86.77495		12.54	0.00	0	0.00
R214	On 05/11/2015		Bond Future		8.10088	84.14712	8.00812	85.00972		12.78	0.00	0	0.00
R214	On 04/02/2016		Bond Future		8.11863	85.68071	8.05000	8.05000		12.78	378,708,738.20	4,420	4,420.00
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		20,500.92000	20,500.92000	20,328.38000	20,328.38000			0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future		4.63450	4.63450	4.61930	4.61930		11.55	0.00	0	0.00
TRY / R	On 12/06/2015		Foreign Exchange Future		4.61240	4.61240	4.59950	4.59950		11.20	0.00	0	0.00
ZMW / R	On 16/03/2015		Foreign Exchange Future		1.71470	1.71470	1.68640	1.68640			0.00	0	12.00
ZMW / R	On 12/06/2015		Foreign Exchange Future		1.66240	1.66240	1.63610	1.63610			0.00	0	0.00

Total for Derivatives : **2,685,199,599.71** **161,246** **4 108 176.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.79310			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		6.63500	103.21514	6.63500	103.19668			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	100.99271			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		7.82500	108.61511	7.82500	108.59208			0.00	0	500,000,000.00
AA06	On 15/04/2021		Spot Bond		0.00000	100.00000	0.00000	100.55109			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond		8.37500	108.37088	8.37500	108.34646			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond		10.00000	105.41900	10.00000	105.39100			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.00000	0.00000	101.71656			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.00000	0.00000	101.81260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	8.69000	100.60909		8.69000	100.58545			0.00	0	0.00
AB014U		On 19/11/2024	Spot Bond	100.00000	9.22998		100.00000	9.20762			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	102.44987		10.84000	102.42001			0.00	0	0.00
AB016U		On 05/02/2025	Spot Bond	100.00000	10.65955		100.00000	10.63774			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.75500	103.20956		6.75500	103.19062			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66171			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.07000	107.23256		8.07000	107.20912			0.00	0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.35000	125.95121		2.35000	272.77581			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.71182			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58468			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14197			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.18687			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.21668			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.61208			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42638			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.10947			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	94.08130		100.00000	93.84312			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	173.59192		2.09000	173.58200			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	163.92612		2.76000	163.91384			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	174.75261		2.17000	174.74225			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	186.76619		1.82000	186.75690			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.41625	80.89034		7.41625	80.87448			0.00	0	0.00

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	7.41625	80.89034		7.41625	80.87448			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	101.08843			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	95.35000			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	100.71826			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57646			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	100.85831			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.92500	109.26793		6.92500	109.24738			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55306			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	94.48257		2.64000	108.52749			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000	102.63125		2.45000	161.95788			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.94207		2.31000	216.28870			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	8.69000		98.14237		8.69000	98.11931			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	101.87789			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	104.09500			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		107.54729		9.63000	107.51950			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	8.74000		114.31161		8.74000	114.28475			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.08000		96.13892		8.08000	96.11800			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	8.83500		113.56139		8.83500	113.53442			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	101.33199			0.00	0	0.00

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	100.17447			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.57000	110.26508		7.57000	110.24245			6,813,000,000.00	900,000	1,680,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.08500	109.64164		8.08500	109.61778			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.79500	102.64047		6.79500	102.62164			2,038,500,000,000.00	300,000,000	100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.16000	101.77182		8.16000	101.74947			11,424,000,000.00	1,400,000	2,310,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.93500	102.74500		8.93500	102.72019			893,500,000,000.00	100,000,000	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.11000	106.13124		7.11000	106.11076			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	218.26571		2.16000	276.52633			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.10630		1.99000	128.91188			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.21000	129.22300		2.21000	131.81070			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00627		100.00000	0.00626			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	90.57353		100.00000	90.35207			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.08500	106.87000		11.08500	106.83815			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.73669			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.26959		100.00000	6.25406			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.73005			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.63628			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.36966		100.00000	37.27712			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74334			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.01668		11.00000	67.99723			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	37.36966		100.00000	37.27712			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	101.19334			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30591			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14313			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17706			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.19199			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25337			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25337			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25477			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25477			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25198			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.15954			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95695			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.15673			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.19042			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.20394			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.17682			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11600			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.56000	106.89668		8.56000	107.11016			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.34284			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.99006			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	88.20527			0.00	0	0.00

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	175.35780				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	175.43095				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.14304				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.12964				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.55224				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.12859				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25090				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.70583				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300	10.00000	106.47500				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.26932				0.00	0	4,860,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.30968				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.14713				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.16696				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01698				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99385				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.03873				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.12290				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07535				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02106				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.03601				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.04855	10.23000	104.01987				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.05079				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02786				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.12942				0.00	0	0.00

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	8.76500	105.08600		8.76500	105.06123			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11876			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.96800		1.75000	117.07134			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08634			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03719			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09158			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12526			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05789			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.32204			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57975			0.00	0	17,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.67622			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.04576			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09691			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.11853			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09493			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15246			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.17010			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35433			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58678			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.17425			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.17425			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23288			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09832			0.00	0	0.00

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	101.24092			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.05099			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23288			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.24236			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.19734			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17909			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.66329			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	128.49000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03093			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.02149			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.81673			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04711			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06850			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.09158			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03227			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03093			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.13085			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48194			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18460			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.24488			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.79132			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38349			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50678			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.77308		100.00000	25.71064			0.00	0	0.00

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		13.85817	100.00000	13.82385				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.64463				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.46652				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.51107				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.57037				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.44631				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.35500		101.20708	7.35500	101.18700				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.56949				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.65937				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.13500		105.04085	8.13500	105.01771				0.00	0	2,950,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.83500		119.67853	8.83500	119.65011				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.80000		108.76830	6.80000	108.74821				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.43000		107.08016	8.43000	107.05574				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.74329	100.00000	14.71049				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.16000		108.85710	9.16000	108.83017				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.40780	2.70000	166.39555				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.41678				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.22773				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		76.20042	100.00000	76.04167				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.93368				0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.00365				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	101.08768				0.00	0	0.00

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	102.09227				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.00213				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	101.07534				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25243				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.57259				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	111.11000				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	103.47066				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65440				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.17920	2.56000	235.25841				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.99171				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	106.63369				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.62657				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	93.99118				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	101.12962				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.44690	2.57500	208.33957				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		29.58849	100.00000	29.52266				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.07552	100.00000	18.03076				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.17977	100.00000	18.13475				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.71066	100.00000	17.66680				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.19279				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.94997				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.86999				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.23500		108.39235	8.23500	108.36832				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.16172				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.48750				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.91962				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.66404				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.65500		105.82912	8.65500	105.80449				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.16500		106.97019	7.16500	106.94951				0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.74481	100.00000	54.60925				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.55092				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.17000		107.70920	8.17000	107.68551				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.59775		103.51324	10.59775	102.60042				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83731		101.71812	10.83731	101.50728				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.83273		101.69928	10.83273	101.50724				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.22851				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.82890		101.63681	10.82890	101.50937				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.15206		102.78025	11.15206	102.84804				0.00	0	0.00

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	101.25623			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.25623			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25630			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.84775		101.44036		10.84775	101.32365			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.82910		102.70507		10.82910	101.67622			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83731		101.71812		10.83731	101.50728			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.63192		102.28286		10.63192	101.94307			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.76271		98.29556		9.76271	101.68383			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19531			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17460			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17460			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	9.41192		103.31871		9.41192	102.49503			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.94500		101.55710		10.94500	101.55466			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14182			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.87000		75.39547		10.87000	99.69471			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	101.09012			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.35538		9.28000	101.05029			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.15822			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.63500		74.16822		10.63500	99.72538			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12543			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.15275			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.15275			0.00	0	0.00

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	101.11230			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17287			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	101.17287			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11449			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.13443			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.17296			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86264			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.92375			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.59775	103.81694		13.59775	102.91931			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.65763	102.77883		14.65763	102.85191			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.50827	102.96406		13.50827	102.35155			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.50633			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.50633			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.50633			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.56046			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.31632			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	27.07566		100.00000	27.02429			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.74121		100.00000	20.68984			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.87683		100.00000	18.83008			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.65236		100.00000	11.62351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.66601		100.00000	11.63679			0.00	0	0.00

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		14.08826	100.00000	14.05337				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.20723	100.00000	12.17701				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.41977				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.39552				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.63863				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.67546				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.80366	100.00000	8.78186				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.80366	100.00000	8.78186				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.53177	2.06000	180.18589				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.35500		105.19150	7.35500	172.89369				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.35500		106.50122	7.35500	173.10767				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.74000		105.67506	7.74000	105.65302				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	7.23500		102.36218	7.23500	102.34209				0.00	0	105,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.23518				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41985				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.42795				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.45493				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48189				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55700				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.51932	100.00000	34.43384				0.00	0	0.00

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	100.22989			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23433			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23580			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25353			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	21.60485		100.00000	21.55135			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	21.60485		100.00000	21.55135			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	101.22206			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24532			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.72000	105.65679		7.72000	105.63468			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31506			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43887			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.49755		100.00000	15.45917			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.49755		100.00000	15.45917			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	99.77981			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.31000	105.66514		10.31000	104.29078			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.12867			0.00	0	130,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.11500	101.37148		10.11500	99.65096			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.10479			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	59.64208		100.00000	59.52892			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.46142			0.00	0	0.00

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	100.49147			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.94500	71.63204		7.94500	104.32095			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	97.73881			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		2,870,000,000,000,000.00	28,700,000,000	54,400,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.48049			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.71280			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.47240			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.54528			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.67774			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.22906			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	103.12791			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	92.57205		100.00000	92.33887			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.36011			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37027			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.35130			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.18318			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.76163			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.58126			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86215			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.72379			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.44404			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.41524			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.35897			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.21425			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.00623			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.90283			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.86869			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.10994			0.00	900,000,000	900,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.79969			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.76047			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.72494			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.51594			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		27.43896		100.00000	27.37100			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.14027			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.81600			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.87000		112.07698		8.87000	112.05011			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.31383			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.77000		104.79322		8.77000	104.76836			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.83500		103.45973		11.83500	103.42687			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.64752			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.73500		99.73626		11.73500	99.70484			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.86829			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.76000		103.56159		8.76000	103.53706			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.47983			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.73500		102.83801		11.73500	102.80614			0.00	0	0.00

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	100.65585			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.77467			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07675			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.40500		98.57996		9.40500	98.55495			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.20500		121.03155		9.20500	121.00163			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.48500		114.91613		9.48500	114.88688			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.36500		123.37226		8.36500	123.34433			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.99742			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.07000		105.50662		11.07000	105.47522			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.69800			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.83684			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.50250		10.00000	106.47470			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.98621			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.30529			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.40507			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.83467			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.72458			0.00	300,000,000	100,000,000.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00696			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.04550			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.08995			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	99.64575			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.64943			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.62998			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86544			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14315			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.75819			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.12331		10.11000	101.09577			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75171			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.57340		2.76000	122.56428			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		119.76497		3.14000	122.60245			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.73044		8.25000	103.70728			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.91000		129.41996		2.91000	123.53744			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.62285		2.40000	121.82371			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59576			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.05000		103.44366		8.05000	103.42124			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45265			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46346			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.10000		103.53082		8.10000	103.50825			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.10000		103.53082		8.10000	103.50825			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.15000		102.38825		8.15000	102.36579			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17030			0.00	0	0.00

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	101.28697			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88289			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	101.62438			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.72444			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.33764		9.35000	104.31173			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.33764		9.35000	104.31173			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.60370			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.60791			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	101.19181			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94687			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96961			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97081			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94687			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94687			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97746			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.82222			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45091			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.92020			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.92020			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.92020			0.00	0	0.00

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	101.35906			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.56500	107.36040		8.56500	107.33553			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99124			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32636			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42512			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41858			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47988			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63938			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.91920			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64862			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.52425			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.34760			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.17598			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99877			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04441			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.35963			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.01835			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29118			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07950			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.31968			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86940			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06785			0.00	0	0.00

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	100.93149		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.24764		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89390		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04256		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02959		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	102.48763		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	99.85522		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	9.97000	100.03181	9.97000	100.00492		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.49000	101.70076	10.49000	101.67203		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98462		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.24901		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.85850		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32757		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.19138		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	106.86046	8.80500	102.45762		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.09832		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32424		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	101.14814			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16833			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.24633			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.19750			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65812			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	79.01931			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.30602			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98462			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	100.29019			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.44360			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99024			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64797			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.36002			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04809			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.20869			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28743			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96211			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.27581			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.58309			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.65798			0.00	0	0.00

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	102.26137			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.35362			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.00126			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.78787		10.55000	104.02669			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.15000		111.33288		9.15000	112.56183			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.10983			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.48276			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.29000		112.91884		11.29000	114.42093			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.10814			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.32000		107.68048		11.32000	107.51683			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.75000		107.46473		9.75000	107.32352			0.00	0	1,100,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.10814			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.34514			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.29250			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.09283			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.11591			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11604			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02622			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.70500		109.38583		8.70500	109.25717			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.93886			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.21272			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.17452		10.55000	104.14494			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.35162		11.00000	104.32076			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.40910			0.00	0	0.00

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	101.23288			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40128			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.08000	110.31979		11.08000	110.15560			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.35107			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.11580			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.37384			0.00	0	20,000,000.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.19063			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	100.83164			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02771			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.04441			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	101.10506			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.32551		7.01000	40.93380			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	180.40527			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		7.74000	105.67506		7.74000	149.27920			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.35500	39.16450		7.35500	172.89369			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.35500	39.60098		7.35500	173.10767			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.17530			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.13405			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67992			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67992			0.00	0	0.00

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	101.18384		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.10785		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12283		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66827		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11853		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.32757		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.01880		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.08887		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.08208		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.08882		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.84637		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.63045		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.23000	110.24242	8.23000	107.70844		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.12000	104.17258	8.12000	104.14980		0.00		0	2,330,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.34500	118.52883	9.34500	118.49909		0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	7.46500	104.50946	7.46500	104.48842		0.00		0	2,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond	8.91500	112.82121	8.91500	112.79402		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	8.93000	109.56390	8.93000	109.53760		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	9.30000	102.18944	9.30000	102.16392		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.08500	104.47279	10.08500	104.44456		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	10.08500	97.21512	10.08500	97.18884		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.59585		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50181		0.00		0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39593		0.00		0	0.00	

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		10.59977	100.00000	10.57353				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.58690				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.03354				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.06096				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.49811				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.10085	100.00000	10.07584				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.88428	100.00000	12.85238				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.68000		103.57629	10.68000	102.77677				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.18245	100.00000	15.14484				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.42698	100.00000	6.41106				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.96464	100.00000	15.92511				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.29415				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.44500		101.17348	7.44500	101.15306				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.34240				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.20133				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.80859				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		55.51500	100.00000	55.37599				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.31527				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.72878				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.11864				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.12291				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.86712				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.44092				0.00	0	0.00

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	100.59423				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.64374				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25305				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.10416				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.90500	106.87822	7.90500	106.85547				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.90000	112.56768	6.90000	112.54671				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.75000	107.02725	7.75000	107.00477				27,125,000,000.00	3,500,000	2,030,000,000.00
DV23	On 27/02/2023	Spot Bond	8.36000	114.02251	8.36000	113.99713				138,483,400,000.00	16,565,000	1,177,924,900.00
DV24	On 18/02/2024	Spot Bond	8.56000	106.82199	8.56000	106.79767				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.71000	110.94106	8.71000	110.91536				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.89069				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78860				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.05881				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.80941				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09938				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11564				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.95653				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02595				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.28816				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.25000	128.19058	7.25000	128.16537				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	93.52131				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

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		98.53684		2.35000	98.53048			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.04157		1.20000	134.79567			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.98357		2.15000	122.97630			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.17654		2.10000	111.17012			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.89380		2.11000	110.88738			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.16218		2.16000	103.15609			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.92480		2.33000	98.91847			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.80500		107.88202		8.80500	107.85635			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.65500		114.11818		8.65500	114.09147			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.13500		108.34385		9.13500	108.31712			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.34500		100.74664		9.34500	101.28936			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.48500		112.53684		9.48500	108.91650			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.86373			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.97106			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22052			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.07826			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.07497			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.83629			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.07082			0.00	0	200,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.97363			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		92.65772		100.00000	92.34783			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94500		102.17079		10.94500	102.14139			0.00	0	0.00

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	102.70463			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.21951			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.46525			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.21500	101.44698		9.21500	101.42188			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.81171			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.63066			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	99.85633			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	99.84689			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.86020			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85446			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.86134			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85657			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.86967			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.87155			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	104.00905		6.80000	103.98994			0.00	0	13,300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.19500	108.63850		7.19500	108.61741		13,519,216,491,000.00	1,878,973,800	14,900,000,000.00	
ES23	On 25/01/2023	Spot Bond	7.78000	113.44553		7.78000	113.42162		149,053,908,000.00	19,158,600	50,001,435,600.00	
ES26	On 02/04/2026	Spot Bond	8.10500	100.98356		8.10500	100.96153		14,455,954,804,000.00	1,783,584,800	9,421,790,900.00	
ES33	On 15/09/2033	Spot Bond	8.85000	90.87091		8.78000	91.42641		133,105,800,090,000.00	15,040,203,400	38,888,025,500.00	
ES42	On 25/04/2042	Spot Bond	8.79500	99.49188		8.79500	99.46835			0.00	0	16,100,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.81853			0.00	15,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.81241			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66072			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46791			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92200			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.73745			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.93589			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.42192			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.57702			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.36236			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.51655		100.00000	10.49022			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.23545		100.00000	10.20982			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.19096			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.90963			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33040			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.42329			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.73500		100.44006		8.73500	100.41647			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.15953			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15947			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.33374			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.57808			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.60466			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.63137			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.40500		106.01132		9.40500	104.67919			0.00	0	0.00

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	9.51500	109.55507		9.51500	109.52709			0.00	0	4,600,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.25127			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000	130.94027		2.21000	131.81070			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.40709		2.19000	275.93005			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35500	104.74021		2.35500	111.33084			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.85711		2.43000	162.31440			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.80010		2.20000	219.69673			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.19500	109.10913		7.19500	109.08782			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72500	64.94778		7.72500	64.32123			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43700	41.66121		9.43700	40.75269			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.33218		9.68000	39.42072			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	96.80532		100.00000	96.56920			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.93904			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31958			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14320			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25449			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23288			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	101.17506			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38709			0.00	0	0.00

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	101.21272			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.35458		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	101.28932			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	101.58816			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54134			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	18.72147		100.09221	18.67507			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10102			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	101.46849			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	101.22726			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	101.24085			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13365			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15218			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50789			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13198			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.71361		13.22500	62.69095			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06733			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06868			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.57713			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11718			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	96.45693		3.58500	99.78300			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.16564			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.16564			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.89838			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98462			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.20527			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09832			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07272			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.10291			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.25573			0.00	0	0.00

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	100.00000			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.10186			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.36930			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.44092			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14141			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.46042			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06059			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.15218			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.15218			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13682			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.82622			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.87065			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96923			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67102			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.21676			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65341			0.00	4,000,000,000	2,000,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.95107			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59202			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59359			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49763			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45305			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49763			0.00	0	0.00

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	100.45126			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08412			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.12164		8.75000	100.09730			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	105.10092			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.32482		100.00000	10.29925			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.42606		100.00000	9.40271			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.95240			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.64354		100.00000	1.63947			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.20028			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.01605		100.00000	20.96400			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.02066			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.18050		100.00000	10.15529			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	15.70571		100.00000	15.66638			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.02063			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	8.67652		100.00000	8.65479			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.02058			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.01944			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.13248			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.12431			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.02000	125.25528		3.02000	125.24491			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.82521			0.00	0	0.00

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	101.00254			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23130			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22455			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.43785			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29695			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.55000	114.42124		3.55000	121.14995			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24625			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25845			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.60000	105.63976		3.60000	120.77156			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.58000	103.42898		3.58000	120.92275			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.09980		3.31000	125.70193			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.22367		3.38000	134.78493			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33262			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08882			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23814			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43875			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38727			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18313			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18178			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	101.09803			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.68411		100.00000	11.65517			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.17220		100.00000	39.07520			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	85.75854		100.00000	85.49303			0.00	0	0.00

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		22.05839	100.00000	22.00376				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.26959	100.00000	6.25406				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.50765	100.00000	11.47916				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.32160	5.45000	153.29880				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.86780				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.28034				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.52158				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.71290				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.30580				0.00	0	10,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.40390				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.07665				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.09031	2.05800	104.40126				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.72836	2.45000	134.17094				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.40509				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.54231	10.38000	100.51369				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.54231	10.38000	100.51369				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	100.27197				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.68077	2.59000	108.21395				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.87367	2.51000	210.25585				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.79615	2.56000	108.78849				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.63606				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		209.98990	2.54000	209.36874				0.00	0	0.00

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	100.31242			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.49378		2.44000	110.48636			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.08357		2.65000	107.07576			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.77673			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	100.06641			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.12632		2.75500	105.11836			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.06489		2.66000	205.86583			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.40469		2.71000	204.42751			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.34286		2.37000	97.33652			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.68324		2.74000	203.57042			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.70938		3.03000	100.19274			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.31330		2.31000	273.56031			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.31551		2.20000	275.73163			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.92423		2.92000	261.88472			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.68000		100.52537		2.68000	127.95463			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.30040			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.21000		131.81872		2.21000	127.78036			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50095			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74906			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.12915			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.21601		2.43000	108.20878			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.85165		104.97509	24.78738			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.92285		101.07593	28.85054			0.00	0	0.00

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	21.37262	100.44759	21.31948					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	27.26137	100.76967	27.19340					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	119.74994	2.03000	119.74330					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	97.40127	2.30000	111.88111					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.72070					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000	97.13972	2.33000	111.58059					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.76757					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	125.50034	2.40000	344.36931					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.01963					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.62765					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	6.37500	103.81292	6.37500	103.79489					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.03000	104.71687	7.03000	104.69689					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.49000	105.82426	7.49000	105.80278					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.60500	111.46093	7.60500	111.43808					0.00	0	200,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.00000	106.05868	8.00000	106.03571					11,200,000,000.00	1,400,000	1,848,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.22500	105.50967	8.22500	105.48630					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.78000	97.64826	8.78000	97.62508					0.00	0	1,000,000,000.00
FRX24	On 10/12/2024	Spot Bond	8.83500	114.24131	8.83500	114.21418					0.00	0	400,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.17500	103.02180	9.17500	105.71893					0.00	0	1,150,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.55000	104.07994	9.55000	104.05356					0.00	0	0.00

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	88.83051		9.38000	88.80814			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.97337			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.98696			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.02090			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.07524			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.11598			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.29236			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	101.52932			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.59649			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.44888			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.65702			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.72426			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.78029			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	102.02678			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.75425			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75677			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.52000	105.05288		8.52000	105.02880			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.08877			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.41593		100.00000	10.39014			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.07475		100.00000	18.02999			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.40419		100.00000	11.37429			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.29744			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30899			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32331			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34317			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	100.53897			0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54979			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.09044			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.27389			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.77928			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.00155			0.00	840,000,000	210,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.80629			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.59535			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38026			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.87656		100.00000	10.85020			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.64552			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.19116			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.16453			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.16645			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.08877			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.47542			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.98894		100.87293		6.98894	100.11873			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	100.49620			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.99020		100.77392		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	100.52291			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094		100.80146		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	100.55552			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	100.48693			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61657			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63750			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.03842			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.50300		10.00000	106.47500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.55000		102.27664		8.55000	102.25338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		7.48000	110.32997		7.48000	110.30758			14,960,000,000.00	2,000,000	1,234,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01000	129.06910		2.01000	279.53091			80,400,000,000,000.00	40,000,000,000	21,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	131.95127		2.01000	285.77295			80,400,000,000,000.00	40,000,000,000	20,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond		8.73500	105.05539		8.73500	105.03057			4,367,500,000.00	500,000	3,734,700,000.00
HWAY35	On 31/07/2035	Spot Bond		8.73500	105.14683		8.73500	105.12199			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.33089		100.00000	23.27312			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	58.73870		100.00000	58.59325			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	28.07020		100.00000	28.00069			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	25.64836		100.00000	25.58623			192,000,000,000,000.00	1,920,000,000	480,000,000.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	90.89775		100.00000	90.67551			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	118.09105		1.69000	118.19214			219,862,293,020,000.00	29,330,760,600	77,903,353,600.00
I2038	On 31/01/2038	Spot Bond		1.83000	123.96621		1.83000	123.95996			91,302,522,504,000.00	49,892,088,800	98,075,762,300.00
I2046	On 31/03/2046	Spot Bond		1.83000	126.42283		1.83000	126.41651			224,185,997,202,000.00	22,506,009,400	35,982,804,700.00
I2050	On 31/12/2050	Spot Bond		1.88000	133.60919		1.87000	133.93108			172,828,116,120,000.00	91,929,849,000	76,314,924,500.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.08500	104.58627		7.08500	104.56608			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.43321			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.32361			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.65000	105.80896		7.65000	105.78702			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.42000	111.07752		7.42000	111.05517			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.47000	100.97468		7.47000	100.95456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14310			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000		99.50953		2.15000	128.51730			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.28000		103.09601		2.28000	131.22812			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86136			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41170			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.54000		106.52892		7.54000	106.50726			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31267			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.10007			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.99260			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.50300		10.00000	106.47500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.06500		100.91492		8.06500	100.89300			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.42000		95.89241		8.42000	95.87057			5,052,000,000.00	600,000	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06771			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.62000		101.86406		7.62000	101.84313			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.47000		102.93698		8.47000	102.91340			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05246			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.16089			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.33082		7.90000	99.30957			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.84500		101.03352		7.84500	101.01205			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.17701			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.94654			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.19000		102.39779		7.19000	102.37812			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.80500		104.61817		7.80500	104.59641			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.78000		108.89445		8.78000	108.86903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82360			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29381			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23656			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.24150			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.24631			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00735		100.00000	0.00733			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45021			0.00	1,080,000,000	270,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.38597			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.05500	103.82769		8.05500	103.80517			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57762			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.63080			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.08500	105.03008		9.08500	105.00430			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.56780		5.00000	101.55401			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.56780		5.00000	101.55401			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.15017		5.00000	100.13652			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.57248		5.00000	101.55870			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.65465		4.00000	101.64352			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.28116		4.00000	101.27014			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	43.56791		100.00000	43.46001			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	43.39630		100.00000	43.28884			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	43.39630		100.00000	43.28884			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.04632		9.20000	108.01962			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.84441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.44450	100.00000	8.42359				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.50919				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.40000		103.68641	8.40000	103.66273				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.74964				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.57498	100.00000	16.53483				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		85.75854	100.00000	85.49303				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.99958	100.00000	13.96492				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.09592	100.00000	15.05811				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.25129	100.00000	1.24889				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.24491	100.00000	9.22201				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.44405	100.00000	10.41729				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.16800	100.00000	10.14281				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.82181	100.00000	29.74796				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		71.15010	100.00000	71.01167				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		79.00433	100.00000	100.00000				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.91377				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.89655	6.30000	99.79330				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.77612	6.30000	99.67313				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.52881	6.40000	99.42470				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.03005	6.50000	98.92537				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.90795	6.50000	98.80353				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.78615	6.50000	98.68199				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.54345	6.50000	98.43980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06240			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.59775	102.95132		10.59775	102.25093			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.59775	101.70454		10.59775	101.47728			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19666			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17397			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.32878		6.50000	102.31080			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19927			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.44280			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15128			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56161			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.15131			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.36278			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53552			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.51828			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53759			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.74110			0.00	0	0.00
ING273		On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.64782			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.17251			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.47781			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.36959			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.94619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP273U	On 14/04/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.65503			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.50300		10.00000	106.47500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59917			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60674			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.16000		104.15399		8.16000	104.13111			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81584			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.83492			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.84766			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.54258			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.56937			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46337			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.80500		104.80198		8.80500	104.77704			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.11824			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.11000		107.53357		8.11000	107.50996		9,732,000,000.00	1,200,000	1,630,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.76293			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.63660			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.09217			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21743			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.26500		102.23972		8.26500	102.21724			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.71804			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.55369			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.37000		96.26021		3.37000	125.89730			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.77028		3.61000	148.16240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.93160			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.69458			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.55734			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.41636			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.02095			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.69000	98.01533		3.69000	98.86120			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.69000	97.93362		3.69000	105.18328			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.51451			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.85981			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.68500	114.83358		9.68500	114.80358			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.38067			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.71000	141.24344		3.71000	141.22917			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	81.11111		100.00000	100.00000			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.30000	99.74176		6.30000	99.63884			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.40000	99.61573		6.40000	99.51144			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.50000	98.99513		6.50000	98.89053			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.50000	98.87312		6.50000	98.76877			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	98.50887		6.50000	98.40530			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.95854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67677			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.53775			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72885			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.58986			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.73524			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47277			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62002			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62394			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63178			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59648			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47244			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25285			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12234			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88610			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.45219			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.43766			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.78841			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61021			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30801			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.22696			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04312			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.90030			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.92306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92305			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.40500	103.87240		8.40500	103.84878			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.34823		100.00000	12.32061			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.50772		100.00000	10.48169			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.43827			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.47500	104.73642		8.47500	104.71241			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25754			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88626			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.11348			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.49024			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.29577			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41047			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.06500	102.46406		7.06500	102.44451			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.08202			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.77940			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.50616			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.15267			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	99.72678		100.00000	99.45505			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.28141			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23982			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34088			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	39.97848		100.00000	39.88163			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		92.87539		100.00000	92.64378			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22998			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.27495			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.41569			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.74621		100.00000	52.61560			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.91312			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.20436			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.73500		149.94586		7.73500	149.91442			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96474			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.98469			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.13902			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43600			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.00231			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.94107			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.42000		102.72363		9.42000	102.69752			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.17016			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.22000		98.73628		8.22000	98.71468			30,414,000,000.00	3,700,000	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.27000		77.53338		8.27000	100.99994			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.09000		100.24640		9.09000	100.22218			4,545,000,000.00	500,000	3,551,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.41619			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.73319			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.58500		102.61107		9.58500	102.58468			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.88775			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	102.29301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.79916			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.77448			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.75812			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56756			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.94249			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.98297			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.53186			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08194			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.72868			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.43585			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.96737			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.98940			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12543			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55800			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.95370			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.64626			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93549			0.00	0	900,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40900			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.97410			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48296			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53568			0.00	0	500,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06744			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.01768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01817			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19790			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	99.45505		100.00000	99.18478			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.18481		100.00000	37.09273			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.20392		100.00000	21.15142			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	15.83999		100.00000	15.80076			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	15.92600		100.00000	15.88657			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	15.26911		100.00000	15.23088			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.06500	106.29055		8.06500	106.26747			2,419,500,000.00	300,000	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.08500	105.74746		8.08500	105.72445			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19527			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.61851			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.75813			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.79053			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.35500	104.91000		7.35500	104.88918			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.05500	105.16631		8.05500	105.14338			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.73000	107.53546		8.73000	107.51008			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98015			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01412			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.77000	107.05799		8.77000	107.03218			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.23500	104.20368		7.23500	104.18323			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.57583			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.28000	102.77845		8.28000	102.75554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.14353			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.60500	114.37463		8.60500	110.85820			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	101.63718			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.51698		100.00000	24.45627			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.67515			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.98000	102.72384		7.98000	102.70176			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.18500	101.63885		7.18500	101.61943			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.97000	105.46826		7.97000	105.44549			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.16978		100.89771	6.15471			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.25202		100.61875	6.23679			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	99.88606			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.87668			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.86554			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.73252		100.00000	0.73075			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.73252		100.00000	0.73075			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.14500	102.54869		8.14500	102.52608			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.29921		7.66500	99.27857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.29000	104.67848		8.29000	104.65499			0.00	0	91,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.05500	110.03019		8.05500	110.00619			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.60322			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.48000	111.69856		8.48000	111.67293			0.00	0	580,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.68149			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.41500	105.44677		8.41500	105.33370			2,482,425,000,000.00	295,000,000	590,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.59600			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.75458			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49146			0.00	0	600,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.51999			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81418			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84033			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.87009			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.05500	106.30939		7.05500	106.28903			2,116,500,000,000.00	300,000,000	820,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.08004			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.88500	118.10181		7.88500	118.07658			7,885,000,000.00	1,000,000	1,610,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.91000	39.95265		9.91000	39.94231			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.98500	103.51278		6.98500	103.49322			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57459			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.50489			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.26000	105.83369		7.26000	105.81285			2,178,000,000,000.00	300,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99376			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.76233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17689			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77035			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59059			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.55026			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.58569			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.45212			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	100.31966			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25766			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.98105			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.77959			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87683			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.05826			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.00392			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.42144			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97060			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95402			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95335			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.21980			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.09832			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.08000	112.48735		9.08000	113.72808			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.09158			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.11500	111.17615		9.11500	112.69018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.09832		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98777		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02739		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.10910		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.12257		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.77500	105.83980	7.77500	105.81750		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.36420		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.33095		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.26500	109.86928	9.26500	110.91865		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.62075		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.65088		0.00		0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.62676		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64453		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.84836	9.44500	120.81756		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	102.06217		0.00		0	0.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300	10.00000	106.47500		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.21000	169.20291	2.21000	169.19271		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.55000	95.98899	2.55000	138.57624		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	7.82000	107.14231	7.82000	107.11961		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15113		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	8.45000	110.35955	8.45000	110.65352		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.57536		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.57370		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.49008			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.54342			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.51144			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.65000	110.36465		8.65000	112.95179			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54348			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.57541			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.55409			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.85000	110.37001		8.85000	110.65628			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.61814			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.59673			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.60740			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.00158			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.87164			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.63938			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.81000	116.78619		7.81000	116.76161			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.50500	124.32991		8.50500	124.30131			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500	173.42645		2.10500	173.41648			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.23500	125.67837		9.23500	125.64720			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.74897			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.60982			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09003			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.32661			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.56614			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.78775			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.23254			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.08156		100.00000	19.03533			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	57.43629		100.00000	57.29405			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.07500	103.85251		7.07500	103.83268			3,537,500,000.00	500,000	7,061,100,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.67055			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.97000	103.74982		8.97000	102.98367			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.68430		100.00000	33.59996			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	99.91530			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33654			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23133			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.41693			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03271			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.03444			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.36361			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.70500	106.26596		8.70500	106.56668			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.27584			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.28337			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.28675			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.29427			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32658			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.33408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24787			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.15500		46.61463		7.15500	46.60562			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.08500		109.76487		6.08500	109.74669		333,458,000,000,000.00	54,800,000,000	12,211,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.05000		96.55376		6.05000	96.53786		130,075,000,000,000.00	21,500,000,000	21,500,000,000.00	
R159	On 15/09/2016	Spot Bond	6.15000		116.50467		6.15000	116.48518		1,151,965,876,905,000.00	87,311,524,700	108,006,399,600.00	
R159P	On 15/09/2016	Spot Bond	5.98000		91.06526		5.98000	91.05043		224,848,000,000,000.00	37,600,000,000	37,600,000,000.00	
R186	On 21/12/2026	Spot Bond	7.42000		125.49264		7.33500	126.23882		1,364,059,234,304,000.00	31,544,371,200	31,812,517,900.00	
R187P	On 21/12/2026	Spot Bond	7.07500		43.84998		7.07500	43.84161			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.99500		41.31325		6.99500	41.30544			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		285.87823		1.70000	285.86494		62,083,244,180,000.00	36,519,555,400	19,518,189,000.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.70431		1.71000	235.69327		335,083,279,482,000.00	95,955,134,200	67,836,189,400.00	
R2023	On 28/02/2023	Spot Bond	7.18000		106.94378		7.08000	107.54170		2,260,940,374,668,000.00	14,894,202,600	12,751,508,300.00	
R203	On 15/09/2017	Spot Bond	6.52500		107.43405		6.42000	107.66841		1,187,138,948,490,000.00	81,937,003,600	137,854,999,800.00	
R2030	On 31/01/2030	Spot Bond	7.70500		102.83285		7.70500	102.81138		1,170,732,697,651,000.00	51,944,542,200	182,426,679,300.00	
R2032	On 31/03/2032	Spot Bond	7.88000		106.46778		7.88000	106.44517		2,325,069,353,288,000.00	95,059,562,600	127,323,655,100.00	
R2037	On 31/01/2037	Spot Bond	7.94000		106.03169		7.94000	106.00889		392,811,935,840,000.00	49,472,536,000	167,583,812,800.00	
R204	On 21/12/2018	Spot Bond	6.74000		105.34710		6.63500	105.68959		3,235,310,387,720,000.00	80,016,378,000	161,589,856,500.00	
R2044	On 31/01/2044	Spot Bond	7.99500		108.72980		7.99500	108.70626		1,533,283,348,194,000.00	91,780,281,200	187,458,722,300.00	
R2048	On 28/02/2048	Spot Bond	7.98500		112.81669		7.98500	112.79229		2,544,610,677,078,500.00	18,673,848,100	150,681,347,700.00	
R207	On 15/01/2020	Spot Bond	6.87000		102.09842		6.77000	102.49657		2,405,116,701,351,000.00	50,089,767,300	153,619,758,000.00	
R208	On 31/03/2021	Spot Bond	7.00500		101.21992		6.90500	101.69045		2,798,921,229,648,000.00	99,560,489,600	26,951,028,400.00	
R209	On 31/03/2036	Spot Bond	7.95500		84.97842		7.88500	85.58082		2,278,842,655,776,000.00	86,466,707,200	126,389,945,000.00	
R210	On 31/03/2028	Spot Bond	1.71000		175.78267		1.71000	175.77445		52,844,009,274,000.00	30,902,929,400	18,807,249,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	1.45000	130.26022		1.45000	130.25501			56,345,886,110,000.00	38,859,231,800	29,485,564,100.00
R212	On 31/01/2022	Spot Bond	1.71000	136.06464		1.71000	136.05823			37,893,991,932,000.00	22,160,229,200	10,596,638,800.00
R213	On 28/02/2031	Spot Bond	7.84000	95.57028		7.76000	96.23806			1,607,658,051,216,000.00	05,058,424,900	03,296,744,400.00
R214	On 28/02/2041	Spot Bond	7.93000	87.28529		7.93000	87.26654			2,935,428,457,390,000.00	70,167,523,000	44,702,879,800.00
R227C	On 15/03/2015	Spot Bond	6.21000	99.45851		6.21000	99.44168			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.05000	96.55376		6.05000	96.53786			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.97000	93.79802		5.97000	93.78278			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.98000	91.06526		5.98000	91.05043			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.12000	97.86677		6.12000	97.85072			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.99000	95.06693		5.99000	95.05152			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.97000	92.32680		5.97000	92.31188			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.03000	89.55379		6.03000	89.53918			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.39500	86.21039		6.39500	86.19548			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.44500	83.42367		6.44500	83.40913			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.64000	80.30857		6.64000	80.29416			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.62000	77.78606		6.62000	77.77214			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.60000	75.35738		6.60000	75.34393			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.59000	72.98434		6.59000	72.97134			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.73000	70.14523		6.73000	70.13247			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.71000	67.93863		6.71000	67.92632			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.82500	65.27009		6.82500	65.25806			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.79500	63.24194		6.79500	63.23033			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.76500	61.29461		6.76500	61.28341			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.73500	59.42450		6.73500	59.41368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	6.69500	57.67480	6.69500	57.66437				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.65500	55.99833	6.65500	55.98826				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.27500	51.24031	7.27500	51.23025				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.23500	49.63034	7.23500	49.62065				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.19500	48.08955	7.19500	48.08021				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.15500	46.61463	7.15500	46.60562				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.11500	45.20243	7.11500	45.19375				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.07500	43.84998	7.07500	43.84161				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.03500	42.55448	7.03500	42.54640				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.99500	41.31325	6.99500	41.30544				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.64060				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.33643				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.10136				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.88977				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48002				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.11603	100.00000	20.06566				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.03434	100.00000	13.99958				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.59734	100.00000	24.53643				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	55.37599	100.00000	55.23732				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.02841	100.00000	31.94730				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.94876	100.00000	15.90324				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.75480	100.00000	8.72764				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.80778	100.00000	12.77122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.95145	100.00000	10.92019				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.14305	100.00000	9.11695				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.96901				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29051				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34560				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.58665				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.66853				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89734				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.34655				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47840				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.48174				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.93129				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.57622				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.02315				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31526				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.42250				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.53453				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.37960				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.15193				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.44646				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	85.33235				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	81.75059				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.27976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.06812			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.31756			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.45726			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.98361			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.15656		12.35000	102.12330			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.26210		100.00000	13.22998			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.83567			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07556			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.21652		100.00000	4.20608			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.87268		100.00000	22.81604			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.63172		100.00000	52.49993			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.85056		100.00000	13.83358			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		35.17215		100.00000	35.08694			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.75204			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.87612			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.20500		111.50560		8.20500	111.48098			4,102,500,000.00	500,000	860,000,000.00
RW23	On 10/12/2023	Spot Bond	8.33000		108.89718		8.33000	108.87277			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.99000		93.61698		8.99000	111.54247			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.35500			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.35000		108.03487		7.35000	108.01334			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.50300		10.00000	106.47500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.52194			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.47000		104.80097		8.47000	104.77710			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.30389			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.50805			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.92127			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.35025			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.34444			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.84310			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.33518			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.79500	102.86178		6.79500	102.84299			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.13500	103.56875		8.13500	103.54606			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54500	108.90394		7.54500	108.88166			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.66161		7.96000	108.63818			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33500	109.02696		7.33500	109.00526			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.82000	104.37440		7.82000	104.35229			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.48000	108.94199		7.48000	108.91989			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.51000	108.92442		7.51000	108.90224			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16771			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79228			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.47000	106.80963		7.47000	106.78799			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82097			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04744			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.92204			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.37500	110.14241		8.37500	110.11759			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.23500	108.04576		9.23500	108.01882			1,754,650,000,000.00	190,000,000	190,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.87153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.70100			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.81567			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.92826			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.21500		104.23860		8.21500	104.21542			23,002,000,000.00	2,800,000	990,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		19.02680		100.00000	18.98491			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.62000		109.09598		8.62000	109.07097			0.00	0	3,100,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.50177			0.00	0	200,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.13000		103.44808		8.13000	103.42544			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.24500		94.51727		9.24500	94.49367			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62997			0.00	10,000,000,000	10,000,000,000.00
SBS31	On 27/06/2027	Spot Bond	8.98500		107.50773		8.98500	107.48177			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.05034			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.07915			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.13500		110.10980		9.13500	110.08264			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.24143			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.24790			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.17000		99.49823		8.17000	99.47622			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.25500		99.26058		9.25500	99.23578			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	9.81000		99.56483		9.81000	99.53848			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.60500		102.01902		8.60500	101.99528			0.00	0	240,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.15000		106.69519		7.15000	106.67448			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000		126.31330		2.31000	273.56031			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500		100.85307		2.09500	128.65276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM10U	On 15/09/2017	Spot Bond	100.00000		19.64926	100.00000	19.59950				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	100.57143				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.21492	100.00000	24.15496				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		113.33401	2.72000	127.12399				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.32878	6.50000	102.31080				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.50911				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.93314				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.33882				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.45000		101.67570	8.45000	101.65259				0.00	0	330,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.12103				0.00	0	9,310,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.84661				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.04369				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.71064	100.00000	25.64836				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.50300	10.00000	106.47500				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.26951				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		96.50350	100.00000	96.16725				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23907				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.54502	100.00000	36.45452				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.62838	100.00000	32.54758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.92221	100.00000	32.84069				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.76000		107.47382	8.76000	107.34663				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.49956				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.86673				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40000		103.04447	7.40000	103.02412				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.23500		102.71278	8.23500	101.27833				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.82000		104.37440	7.82000	104.35229				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.66870				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.78928				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.13691				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.62256				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.66670				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.99967				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.52000		103.88487	7.52000	103.86380				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.48507				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.77345				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.53218				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.45500		100.96525	8.45500	100.94229				16,910,000,000.00	2,000,000	710,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.57928				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.98622				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.32980				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.51300		94.18271	8.51300	94.16114				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.00500		96.48291	8.00500	96.46211				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.03000	97.40943		8.03000	97.38825			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18739			0.00	42,000,000	14,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.60000	104.88613		7.60000	104.86453			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	110.07398		2.44000	110.48636			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.58500	102.49337		7.58500	102.47241			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.71813		8.22500	101.69563			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.09500	111.54329		9.09500	111.51603			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38713			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.11000	85.54839		9.11000	85.52734			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.43538			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.53216			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.50968			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.96882			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.56828			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.09837			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.53940			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94829			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87904			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75905			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.53389			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.51627			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.39596			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86211			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.56228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1219	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86041			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.63466			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.63842			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.52822			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.65466			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.54500		108.21025		6.54500	108.19111			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.94500		110.77517		7.94500	110.75146			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		44.73645		100.00000	44.62807			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42788			0.00	300,000,000	100,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15153			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.39471			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82224			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94620			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.99379			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.80996			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.13455			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22519			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24967			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.40000		102.10065		7.40000	102.08015			680,800,000,000.00	92,000,000	23,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.44691			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.45862			0.00	0	90,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.51051		7.83000	100.48919			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44046			0.00	0	4,869,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45510		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48063		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.44046		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.45510		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.26476	7.16000	100.44797		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.48378		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48144		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.53748		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52990		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.75734		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73146		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.43987		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.45862		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.56812	8.73000	100.44949		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.15644		0.00		0	620,000,000.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.45510		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.10500	101.57137	8.10500	100.70361		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.44515		0.00		0	500,000,000.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.46597		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.48495		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.47851		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.48737		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.53632		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.53398		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52539			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71707			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71937			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72367			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.63359			0.00	0	210,000,000.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.68877			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.37000		104.17155		8.37000	107.08832			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.53298			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.60451			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.28000		104.73525		8.28000	104.48853			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		1.42049	100.00000	1.39907			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TH12A8	On 21/08/2019	Spot Bond	100.00000		1.42049	100.00000	1.39907			90,000,000,000,000.00	900,000,000	900,000,000.00	
TH12A9	On 21/08/2019	Spot Bond	100.00000		11.55118	100.00000	1.39907			4,710,000,000,000,000.00	47,100,000,000	47,100,000,000.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.83221			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.69644			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		1.42049	100.00000	1.39907			320,000,000,000,000.00	3,200,000,000	3,200,000,000.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.00865			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.85982			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000		1.42049	100.00000	1.39907			290,000,000,000,000.00	2,900,000,000	2,900,000,000.00	
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.72441			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.52256			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000		1.42049	100.00000	1.39907			110,000,000,000,000.00	1,100,000,000	1,100,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.12697	101.06155	6.11165				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	100.73362				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.45765				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46359				0.00	0	300,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.45765				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.46359				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.46657				0.00	0	250,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45408				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46359				0.00	4,000,000,000	4,000,000,000.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49629				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.49629				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49629				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54379				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.55566				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.54083				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77738				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.79211				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78622				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.21500	104.36155	7.21500	104.34122				0.00	0	680,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	8.72000	89.11801		8.72000	89.06753			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.35000	106.91374		7.35000	106.89243			2,205,000,000.00	300,000	27,020,000,000.00
TN20	On 17/09/2020	Spot Bond	8.58500	112.61476		8.58500	112.58861			6,020,899,163,000.00	701,327,800	21,585,234,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.98864		100.00000	0.98619			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.78500	114.97530		8.78500	114.94799			0.00	0	11,800,000,000.00
TN25	On 19/08/2025	Spot Bond	9.01500	103.05072		9.01500	103.02603			0.00	0	17,660,000,000.00
TN27	On 14/11/2027	Spot Bond	9.09500	100.70893		9.09500	100.68418			30,013,500,000.00	3,300,000	8,700,000,000.00
TN30	On 09/10/2030	Spot Bond	9.40500	112.46105		9.40500	112.43265			0.00	0	1,000,000,000.00
TN40	On 09/10/2040	Spot Bond	9.84000	112.12517		9.84000	112.09558			0.00	0	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22709			0.00	300,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.61674			0.00	0	10,700,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.88447			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.88148			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.88109			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.86597			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.83496			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.88131			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76243			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.50300		10.00000	106.47500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73368			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74830			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.59756			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32656		10.00000	100.29682			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31842		9.75000	100.28942			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31945		100.00000	10.28999			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.13587			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.20517			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.24364			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.25134			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.46643			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.94074			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.71783		100.00000	11.68849			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.55109			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.57122			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32195			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.07050			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.82186			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.08185			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.82017			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.22577			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.01951			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.73311			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.43240			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.15871			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.64887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.52024			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.09884			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.64664			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.28277			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	93.65318			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.69274			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.44874			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.93998		100.00000	14.90379			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.26438			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.35710			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.33947			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32185			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51445			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48267			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39329			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35660			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14904			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.48623			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.54185			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.35678			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.30500	115.99338		8.30500	115.96731			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	8.41013		100.00000	8.39311			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.21557		100.00000	8.19895			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81106			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.29371			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01892			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01945			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01955			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88647			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90986			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.89513		100.00000	7.87915			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.70058		100.00000	7.68499			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	109.80142		6.54000	109.78190			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000	234.76675		1.94000	234.75422			0.00	0	1,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.40500	102.59171		6.40500	102.57404			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.92000	106.18715		6.92000	106.16719			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.19000	108.43022		7.19000	108.40906			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.39500	108.77057		7.39500	108.74875			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.44500	109.54579		7.44500	109.52366			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.03500	97.75337		6.03500	97.73758			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96500	96.05897		5.96500	96.04346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.03500	97.73758		6.03500	97.72178			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.58000	74.10116		6.58000	74.08791			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	62.08552		100.00000	61.96773			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.86265		100.00000	32.80030			0.00	0	0.00
Total for j-Bonds :										61,055,249,759,699,500.00	'9,958,163,400	94 243 184 500.00
Grand Total:										61,055,252,444,899,100.00	'9,958,324,646	94 247 292 676.00