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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/03/2015	Any day expiry		11.76650	11.76650		11.84060	11.84060		28.33	117,916,000.00	10,000	0.00
\$ / R	On 09/03/2015	Any day expiry		11.77200	11.77200		11.84440	11.84440		17.06	59,102,500.00	5,000	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	350.18600	0.35019	418.34550	0.41835	350.186	19.68	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.77200	11.77200		11.85020	11.85020		15.63	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.77950	11.77950		11.85790	11.85790		14.91	595,430,166.00	50,548	1,067,838.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.02050	0.00002	0.01610	0.00002	0.020	24.80	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.04940	0.00005	0.03760	0.00004	0.049	22.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.11050	0.00011	0.08140	0.00008	0.111	21.21	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.24520	0.00025	0.18600	0.00019	0.245	19.44	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.30150	0.00030	0.23460	0.00023	0.301	18.95	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.35700	0.00036	0.28310	0.00028	0.357	18.56	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.37270	0.00037	0.29680	0.00030	0.373	18.46	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.57820	0.00058	0.48050	0.00048	0.578	17.49	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	780.41730	0.78042	858.68940	0.85869	780.417	16.51	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.91730	0.00092	0.78940	0.00079	0.917	16.51	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	533.48080	0.53348	610.81600	0.61082	533.481	14.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	6.20360	0.00620	4.39550	0.00440	6.204	14.61	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	9.39460	0.00939	6.50310	0.00650	9.395	14.64	0.00	0	100.00

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	11.40	Call	393.34200	0.39334	467.33430	0.46733	393.342	14.67	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	16.04400	0.01604	10.88900	0.01089	16.044	14.68	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	375.54400	0.37554	448.78900	0.44879	375.544	14.68	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	21.29070	0.02129	14.37330	0.01437	21.291	14.71	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	275.27200	0.27527	342.05590	0.34206	275.272	14.75	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	38.00860	0.03801	25.69020	0.02569	38.009	14.76	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	267.50860	0.26751	333.59020	0.33359	267.509	14.76	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	230.28780	0.23029	292.47480	0.29247	230.288	14.79	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	195.92490	0.19592	253.61270	0.25361	195.925	14.82	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	93.52230	0.09352	65.65830	0.06566	93.522	14.86	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	136.57410	0.13657	183.81760	0.18382	136.574	14.88	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	131.35410	0.13135	177.47790	0.17748	131.354	14.89	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	107.79720	0.10780	147.65110	0.14765	107.797	14.99	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	77.25300	0.07725	105.39840	0.10540	77.253	15.69	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	204.90260	0.20490	153.73220	0.15373	204.903	15.76	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	63.96210	0.06396	87.72790	0.08773	63.962	16.07	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	52.87230	0.05287	72.76840	0.07277	52.872	16.46	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	273.37230	0.27337	214.86840	0.21487	273.372	16.46	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	43.66670	0.04367	60.20020	0.06020	43.667	16.85	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	7.85960	0.00786	10.68670	0.01069	7.860	20.17	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	728.35960	0.72836	652.78670	0.65279	728.360	20.17	218,507.88	300	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	5.73750	0.00574	7.89250	0.00789	5.738	20.66	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	5.10390	0.00510	7.05390	0.00705	5.104	20.85	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	2.29370	0.00229	3.29290	0.00329	2.294	22.14	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.99780	0.00100	1.51270	0.00151	0.998	23.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.03860	0.00004	0.03350	0.00003	0.039	30.67	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.78140	11.78140	11.85980	11.85980		14.91	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	182.71500	0.18271	236.38230	0.23638	182.715	14.80	0.00	0	7,000.00
\$ / R	On 27/03/2015	Any day expiry			11.80010	11.80010	11.87890	11.87890		14.51	0.00	0	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	1.78420	0.00178	1.35130	0.00135	1.784	15.92	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	4.84230	0.00484	3.77440	0.00377	4.842	14.50	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	7.71810	0.00772	6.06500	0.00607	7.718	13.84	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	275.24820	0.27525	331.33420	0.33133	275.248	14.21	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	163.55120	0.16355	204.67970	0.20468	163.551	14.57	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.31130	0.00031	0.18340	0.00018	0.311	30.64	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.80570	11.80570	11.88460	11.88460		14.24	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.80950	11.80950	11.88840	11.88840		14.25	0.00	0	282.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	12.68720	0.01269	9.95000	0.00995	12.687	13.18	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	66.02130	0.06602	80.17490	0.08017	66.021	16.60	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			11.81140	11.81140	11.89030	11.89030		14.27	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	187.54410	0.18754	228.73010	0.22873	187.544	14.32	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			11.86070	11.86070	11.94070	11.94070		14.03	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	7.16260	0.00716	5.92210	0.00592	7.163	13.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	27.89320	0.02789	22.61420	0.02261	27.893	12.74	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	204.44490	0.20444	231.35390	0.23135	204.445	14.66	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	8.54280	0.00854	8.38900	0.00839	8.543	29.58	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.88950	11.88950	11.96990	11.96990		14.09	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.89340	11.89340	11.97380	11.97380		14.11	0.00	0	0.00

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\$ / R	On 27/05/2015	Any day expiry			11.91720	11.91720	11.99730	11.99730		14.02	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	15.53940	0.01554	12.51260	0.01251	15.539	12.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	24.79550	0.02480	20.04550	0.02005	24.796	12.72	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	46.99790	0.04700	38.35900	0.03836	46.998	12.62	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	326.12550	0.32613	361.69070	0.36169	326.125	14.02	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	221.06680	0.22107	241.67670	0.24168	221.067	15.17	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	20.93390	0.02093	21.33320	0.02133	20.934	28.94	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			11.93100	11.93100	12.01100	12.01100		14.16	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.93	Call	333.78650	0.33379	367.00760	0.36701	333.787	14.10	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			11.94290	11.94290	12.02280	12.02280		14.14	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.94900	11.94900	12.02900	12.02900		14.17	173,224,653.00	14,497	263,818.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	16.82550	0.01683	14.94780	0.01495	16.825	12.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	17.59810	0.01760	15.63380	0.01563	17.598	12.72	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	20.69770	0.02070	17.48820	0.01749	20.698	12.71	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	35.88200	0.03588	29.18020	0.02918	35.882	12.68	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	38.02050	0.03802	30.95900	0.03096	38.021	12.68	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	733.17430	0.73317	799.01370	0.79901	733.174	12.63	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	603.72080	0.60372	658.04700	0.65805	603.721	12.96	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	590.63870	0.59064	644.07610	0.64408	590.639	13.01	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	141.63870	0.14164	115.07610	0.11508	141.639	13.01	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	528.41510	0.52842	577.34460	0.57734	528.415	13.27	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	499.28930	0.49929	545.95240	0.54595	499.289	13.40	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	237.70870	0.23771	257.00020	0.25700	237.709	15.42	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	742.55130	0.74255	0.00000	0.00000	742.551	16.13	222,765.39	300	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	179.81900	0.17982	192.93180	0.19293	179.819	16.34	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	167.31320	0.16731	178.94590	0.17895	167.313	16.60	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	116.54980	0.11655	123.04860	0.12305	116.550	17.95	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	95.25170	0.09525	100.11070	0.10011	95.252	18.73	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	76.86180	0.07686	80.32250	0.08032	76.862	19.54	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.97770	11.97770	12.05800	12.05800		14.34	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	24.90400	0.02490	21.66340	0.02166	24.904	12.63	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	65.84630	0.06585	54.58980	0.05459	65.846	12.67	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	232.84810	0.23285	249.38180	0.24938	232.848	15.93	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	31.85640	0.03186	33.55730	0.03356	31.856	28.34	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.98590	11.98590	12.06630	12.06630		14.32	0.00	0	8,000.00
\$ / R	On 29/07/2015	Any day expiry			12.04520	12.04520	12.12630	12.12630		14.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	35.86090	0.03586	31.99350	0.03199	35.861	12.62	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	81.94940	0.08195	69.12660	0.06913	81.949	12.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	252.61060	0.25261	266.68120	0.26668	252.611	16.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	47.49700	0.04750	51.10050	0.05110	47.497	27.70	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.10450	12.10450	12.18630	12.18630		14.54	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	45.12770	0.04513	40.71470	0.04071	45.128	12.63	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	93.15010	0.09315	79.39340	0.07939	93.150	12.55	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	261.74120	0.26174	273.85960	0.27386	261.741	17.27	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	58.24200	0.05824	60.04550	0.06005	58.242	27.48	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.13310	12.13310	12.21520	12.21520		14.64	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.14110	12.14110	12.22330	12.22330		14.63	292,746,203.20	24,112	43,620.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	33.58440	0.03358	30.18140	0.03018	33.584	13.04	0.00	0	18,946.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,576.99450	1.57699	1,655.52610	1.65553	1,576.995	12.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	67.88300	0.06788	59.23430	0.05923	67.883	12.32	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,212.10330	1.21210	1,284.43840	1.28444	1,212.103	12.33	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	71.00330	0.07100	61.13840	0.06114	71.003	12.33	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	108.28380	0.10828	93.18730	0.09319	108.284	12.48	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	128.95160	0.12895	111.09320	0.11109	128.952	12.54	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	187.48620	0.18749	162.33670	0.16234	187.486	12.69	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	200.35140	0.20035	173.69680	0.17370	200.351	12.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	765.56380	0.76556	815.05790	0.81506	765.564	12.89	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	569.05930	0.56906	603.37290	0.60337	569.059	14.15	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	400.07830	0.40008	420.58520	0.42059	400.078	15.72	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	279.57400	0.27957	291.20050	0.29120	279.574	17.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	229.36620	0.22937	238.04040	0.23804	229.366	18.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	165.33040	0.16533	170.09330	0.17009	165.330	20.06	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	142.96680	0.14297	146.48070	0.14648	142.967	20.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	126.18070	0.12618	128.80620	0.12881	126.181	21.63	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.16920	12.16920	12.25160	12.25160		14.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	52.87280	0.05287	48.15250	0.04815	52.873	12.52	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	101.98680	0.10199	87.38250	0.08738	101.987	12.40	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	162.50130	0.16250	141.34640	0.14135	162.501	12.59	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	271.33680	0.27134	280.85190	0.28085	271.337	17.97	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	184.76330	0.18476	189.92400	0.18992	184.763	19.94	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.20000	0.06920	74.95030	0.07495	69.200	26.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.22950	12.22950	12.31210	12.31210		14.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	60.73470	0.06073	54.04010	0.05404	60.735	12.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	108.17880	0.10818	95.03240	0.09503	108.179	12.25	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	280.74200	0.28074	288.85040	0.28885	280.742	18.61	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.72430	0.08972	92.03270	0.09203	89.724	27.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.28570	12.28570	12.36860	12.36860		14.90	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	65.13330	0.06513	59.31700	0.05932	65.133	12.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	113.56100	0.11356	99.03480	0.09903	113.561	12.15	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	286.98830	0.28699	293.47200	0.29347	286.988	19.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	89.96940	0.08997	91.71630	0.09172	89.969	26.82	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.31180	12.31180	12.39490	12.39490		14.86	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.31790	12.31790	12.40110	12.40110		14.86	0.00	0	52,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	83.01990	0.08302	76.64260	0.07664	83.020	12.10	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,450.91990	1.45092	1,527.74260	1.52774	1,450.920	12.10	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,406.76250	1.40676	1,483.07260	1.48307	1,406.763	12.02	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,245.69690	1.24570	1,311.42110	1.31142	1,245.697	12.16	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,099.93660	1.09994	1,159.98810	1.15999	1,099.937	12.45	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	252.63400	0.25263	222.99420	0.22299	252.634	12.75	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	453.38640	0.45339	467.39790	0.46740	453.386	16.84	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	432.36870	0.43237	445.06950	0.44507	432.369	17.11	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	412.80100	0.41280	424.29370	0.42429	412.801	17.38	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	371.15500	0.37115	380.12510	0.38013	371.155	18.04	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	254.84660	0.25485	258.47550	0.25848	254.847	20.36	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.33830	12.33830	12.42190	12.42190		14.97	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	69.29820	0.06930	63.05040	0.06305	69.298	12.30	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	115.51380	0.11551	100.48290	0.10048	115.514	11.98	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	291.07440	0.29107	295.65670	0.29566	291.074	19.75	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	90.61020	0.09061	89.72850	0.08973	90.610	26.66	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.44640	12.44640	12.53170	12.53170		15.13	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	256.41370	0.25641	222.66140	0.22266	256.414	12.57	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	285.89990	0.28590	279.23640	0.27924	285.900	23.17	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.50350	12.50350	12.58970	12.58970		15.20	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.50960	12.50960	12.59590	12.59590		15.20	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.68780	12.68780	12.77440	12.77440		15.71	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.69600	12.69600	12.78260	12.78260		15.70	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.88850	12.88850	12.97560	12.97560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89670	12.89670	12.98380	12.98380		16.05	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.07280	13.07280	13.16030	13.16030		16.31	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.08310	13.08310	13.17060	13.17060		16.30	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.77950	11.77950	11.85790	11.85790		14.91	2,897,757.00	246	1,910.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	50,471.32140	0.50471	58,163.72900	0.58164	50,471.321	14.60	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.94900	11.94900	12.02900	12.02900		14.17	4,982,733.00	417	233.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.14110	12.14110	12.22330	12.22330		14.63	133,552.10	11	143.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.31790	12.31790	12.40110	12.40110		14.86	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.50960	12.50960	12.59590	12.59590		15.20	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.95100	17.95100	18.13660	18.13660		12.71	2,387,483.00	133	39,410.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	1.12520	0.00113	0.56390	0.00056	1.125	16.62	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	4.09970	0.00410	2.10080	0.00210	4.100	15.72	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	33.73030	0.03373	17.90400	0.01790	33.730	14.13	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	35.37480	0.03537	67.49570	0.06750	35.375	14.56	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	5.69510	0.00570	10.74540	0.01075	5.695	17.02	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	3.01780	0.00302	5.33830	0.00534	3.018	18.41	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	1.27040	0.00127	2.08580	0.00209	1.270	20.57	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.19860	18.19860	18.38720	18.38720		13.59	818,937.00	45	7,339.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.48250	18.48250	18.67540	18.67540		14.25	0.00	0	1,248.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.74890	18.74890	18.94380	18.94380		14.59	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.04220	19.04220	19.24320	19.24320		14.84	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09813	0.09813	0.09913	0.09913		17.32	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09966	0.09966	0.10069	0.10069		15.77	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10142	0.10142	0.10248	0.10248		14.81	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10310	0.10310	0.10418	0.10418		14.96	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			12.98790	12.98790	13.16190	13.16190		14.27	34,002,322.20	2,618	75,605.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	3.80210	0.00380	2.34340	0.00234	3.802	13.26	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	202.72080	0.20272	340.97920	0.34098	202.721	13.58	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	131.45320	0.13145	62.43700	0.06244	131.453	13.93	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	435.18060	0.43518	289.87620	0.28988	435.181	15.82	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	816.70040	0.81670	648.60900	0.64861	816.700	18.31	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	1,014.06060	1.01406	842.49030	0.84249	1,014.061	19.29	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	1,033.90250	1.03390	862.12240	0.86212	1,033.903	19.38	0.00	0	8,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,262.79910	1.26280	1,089.57920	1.08958	1,262.799	20.51	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.07620	0.00008	0.13810	0.00014	0.076	25.11	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.06830	0.00007	0.12280	0.00012	0.068	25.44	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.04530	0.00005	0.07930	0.00008	0.045	26.76	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.04280	0.00004	0.07460	0.00007	0.043	26.96	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.04050	0.00004	0.07020	0.00007	0.040	27.15	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.03970	0.00004	0.06880	0.00007	0.040	27.22	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.03690	0.00004	0.06370	0.00006	0.037	27.48	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.16350	13.16350	13.34060	13.34060		13.33	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	88.03270	0.08803	106.39120	0.10639	88.033	17.44	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.18980	13.18980	13.36700	13.36700		12.93	1,912,521.00	145	104,799.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	133.05630	0.13306	84.06020	0.08406	133.056	12.53	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	504.09400	0.50409	387.36980	0.38737	504.094	14.12	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	269.42060	0.26942	325.01770	0.32502	269.421	14.36	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	196.19510	0.19620	236.12600	0.23613	196.195	15.29	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	50.12110	0.05012	58.78840	0.05879	50.121	20.21	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.42340	13.42340	13.60470	13.60470		13.13	134,462,197.80	10,017	15,805.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	264.47080	0.26447	188.46290	0.18846	264.471	12.62	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	214.43160	0.21443	243.52140	0.24352	214.432	17.70	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.64710	13.64710	13.83050	13.83050		13.20	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	838.65970	0.83866	720.81350	0.72081	838.660	14.63	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	239.46040	0.23946	234.60660	0.23461	239.460	21.72	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.89710	13.89710	14.08630	14.08630		13.68	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.43890	14.43890	14.63520	14.63520		13.97	0.00	0	0.00
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			560.06800	560.06800	558.48500	558.48500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			460.22400	460.22400	459.76000	459.76000			13,806,720.00	3	122.00
AL37	On 06/08/2015	Index Future			467.65300	467.65300	467.18700	467.18700			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			547.62500	547.62500	546.98800	546.98800			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			556.46500	556.46500	555.82500	555.82500			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			500.56800	500.56800	499.73000	499.73000			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			508.64700	508.64700	507.80300	507.80300			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			517.19300	517.19300	516.34100	516.34100			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.17240	9.17240	9.26950	9.26950		15.93	0.00	0	8,278.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	38.95280	0.03895	21.89520	0.02190	38.953	16.37	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	257.32490	0.25732	183.30920	0.18331	257.325	16.67	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	5.11970	0.00512	7.61680	0.00762	5.120	18.58	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.73350	0.00073	1.22960	0.00123	0.733	24.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.25640	9.25640	9.35380	9.35380		15.05	6,951,556.40	751	10,744.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	34.03060	0.03403	24.91730	0.02492	34.031	14.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	71.39390	0.07139	54.53180	0.05453	71.394	14.76	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	171.90900	0.17191	136.75130	0.13675	171.909	14.86	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	342.62520		0.34263	395.95410	0.39595	342.625	14.98	0.00	0	201.00	
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	198.14270		0.19814	228.79680	0.22880	198.143	15.64	0.00	0	201.00	
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	155.52510		0.15553	179.45500	0.17945	155.525	15.99	0.00	0	201.00	
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.35920		9.35920	9.45860	9.45860		13.59	28,077.60	3	780.00	
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.45740		9.45740	9.55760	9.55760		13.54	0.00	0	0.00	
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.56900		9.56900	9.67170	9.67170		13.54	0.00	0	0.00	
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.44890		9.44890	9.47030	9.47030		12.27	0.00	0	140.00	
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.57180		9.57180	9.59610	9.59610		13.29	0.00	0	1,631.00	
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.71400		9.71400	9.74030	9.74030		12.96	0.00	0	0.00	
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			79.63850		79.63850	110.20470	110.20470			0.00	0	10,000.00	
CHF / R	On 16/03/2015	Foreign Exchange Future			12.15630		12.15630	12.36050	12.36050		13.97	0.00	0	3,141.00	
CHF / R	On 12/06/2015	Foreign Exchange Future			12.37150		12.37150	12.58290	12.58290		14.23	0.00	0	6,542.00	
CHF / R	On 14/09/2015	Foreign Exchange Future			12.61720		12.61720	12.83720	12.83720		14.65	0.00	0	0.00	
CNH / R	On 16/03/2015	Foreign Exchange Future			1.87570		1.87570	1.88430	1.88430		13.10	0.00	0	0.00	
CNH / R	On 12/06/2015	Foreign Exchange Future			1.88370		1.88370	1.89250	1.89250		13.51	0.00	0	0.00	
CNH / R	On 14/09/2015	Foreign Exchange Future			1.89690		1.89690	1.90620	1.90620		13.68	0.00	0	0.00	
DKK / R	On 16/03/2015	Foreign Exchange Future			1.74460		1.74460	1.76710	1.76710		14.43	0.00	0	0.00	
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77560		1.77560	1.79840	1.79840		15.44	0.00	0	138.00	
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81020		1.81020	1.83360	1.83360		14.44	0.00	0	0.00	
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
EL28	On 07/05/2015	Bond Future			122.24569		122.24569	122.26636	122.26636			0.00	0	0.00	
EL28	On 06/08/2015	Bond Future			124.25014		124.25014	124.27309	124.27309			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 07/05/2015	Bond Future			9.24966		85.84977	9.28629	85.56732			0.00	0	6,576.00	
ES33	On 06/08/2015	Bond Future			9.32307		87.25030	9.36068	86.96442			0.00	0	0.00	
ES33	On 05/11/2015	Bond Future			9.39110		84.91326	9.42970	84.62373			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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	496.67500		496.67500		495.86800	495.86800			0.00	0	459.00
GOVI	On 06/08/2015	GOVI	504.69200		504.69200		503.87900	503.87900			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	513.17100		513.17100		512.35100	512.35100			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.79145		118.79145		118.81261	118.81261			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.57335		119.57335		119.59682	119.59682			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	126.52079		126.52079		126.54323	126.54323			0.00	0	2,447.00
I2038	On 06/08/2015	Bond Future	127.28376		127.28376		127.30873	127.30873			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 07/05/2015	Bond Future	125.66295		125.66295		125.68526	125.68526			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.72327		127.72327		127.74791	127.74791			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 07/05/2015	Bond Future	135.14278		135.14278		135.16650	135.16650			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.89903		135.89903		135.92519	135.92519			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	224.95800		224.95800		224.99900	224.99900			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	228.60700		228.60700		228.65200	228.65200			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.46700		232.46700		232.51400	232.51400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.00700		609.00700		609.11500	609.11500			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	618.96400		618.96400		619.07700	619.07700			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.19000		93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.26000		93.74000		6.26000	93.74000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.38000		93.62000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12910		0.12910		0.12980	0.12980			0.00	0	8.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12840		0.12840		0.12940	0.12940			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12820		0.12820		0.12880	0.12880			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12790		0.12790		0.12850	0.12850			0.00	0	1,870.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 16/03/2015	Foreign Exchange Future			0.05910		0.05910		0.05920	0.05920		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05430		0.05430		0.05410	0.05410			0.00	0	18,700.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05100		0.05100		0.05100	0.05100			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04940		0.04940		0.04960	0.04960			0.00	0	86,201.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.10260		1.10260		1.11000	1.11000			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.10380		1.10380		1.11120	1.11120			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10560		1.10560		1.11300	1.11300			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10790		1.10790		1.11530	1.11530			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.76835		124.72758		7.78432	124.59039		7.82	100,031,519.16	802	37,015.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,710.95000		3.71095		3,828.08000	3.82808	3,710.950	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,368.88000		3.36888		3,482.24000	3.48224	3,368.880	7.71	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,043.87000		3.04387		3,153.06000	3.15306	3,043.870	7.73	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,488.75000		1.48875		1,566.52000	1.56652	1,488.750	7.85	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	835.12000		0.83512		890.08000	0.89008	835.120	7.97	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	713.56000		0.71356		763.17000	0.76317	713.560	8.00	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	606.53000		0.60653		651.03000	0.65103	606.530	8.03	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.81263		121.46479		7.82898	121.32712		7.92	0.00	0	640.00
R186	On 06/08/2015	Bond Future	8.90	Put	253.84000		0.25384		268.74000	0.26874	253.840	8.40	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.84761		123.48592		7.86435	123.34764		7.70	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	507.36000		0.50736		527.79000	0.52779	507.360	8.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.86832		120.39828		7.88510	120.26218		7.74	0.00	0	5,592.00
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 07/05/2015	Bond Future			287.87901		287.87901		287.93042	287.93042			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.54650		286.54650		286.60361	286.60361			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 07/05/2015	Bond Future			235.99421		235.99421		236.03643	236.03643			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future			236.64882		236.64882		236.69531	236.69531			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 07/05/2015	Bond Future			7.50114		102.97017		7.52228	102.84594		6.14	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.54187		104.65002		7.56370	104.52522		5.97	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	35.12000		0.03512		38.68000	0.03868	35.120	6.35	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/05/2015	Bond Future		6.69587	104.60387		6.72352	104.54356		1.97	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future		6.71124	106.31035		6.74176	106.25055		1.83	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.69627	103.91144		6.73040	103.85202		1.68	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 07/05/2015	Bond Future		8.16553	100.80917		8.18660	100.63250			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future		8.21622	98.44530		8.23778	98.26726			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 07/05/2015	Bond Future		8.29945	100.48707		8.32051	100.29843			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.34850	102.12673		8.37002	101.93653			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.39059	99.66962		8.41259	99.47757			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 07/05/2015	Bond Future		8.37857	103.55559		8.40976	103.24370			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future		8.42748	100.98611		8.45942	100.67053			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.46598	102.66689		8.49863	102.34748			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 07/05/2015	Bond Future		6.93644	106.45476		6.96345	106.36807		2.97	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future		6.97151	104.15520		7.00035	104.06858		2.97	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	17.93000	0.01793	20.36000	0.02036	17.930	3.18	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.98471	105.88818		7.01566	105.80147		2.81	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 07/05/2015	Bond Future		8.42649	105.89953		8.45762	105.55572			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.47282	103.24305		8.50467	102.89506			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.50936	104.96150		8.54190	104.60902			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 07/05/2015	Bond Future		8.41284	105.45337		8.44389	105.09882			0.00	0	35,926.00
R2048	On 06/08/2015	Bond Future		8.45453	107.17369		8.48626	106.81488			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.49208	104.52482		8.52450	104.16137			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 07/05/2015	Bond Future		7.15906	102.68473		7.18584	102.57965		3.93	0.00	0	35,423.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,293.51000	2.29351	2,201.97000	2.20197	2,293.510	4.09	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.20342	100.71720		7.23163	100.61186		3.93	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,579.55000	1.57955	1,515.23000	1.51523	1,579.550	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.22656	102.39318		7.25632	102.28741		3.76	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,660.81000	1.66081	1,601.02000	1.60102	1,660.810	3.80	0.00	0	53.00

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	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.28330		98.24786		7.30982	98.12472		4.98	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future			7.32336		99.85095		7.35101	99.72722		4.83	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	25.29000		0.02529		28.50000	0.02850	25.290	5.15	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.35089		98.11150		7.37976	97.98703		4.78	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	232.81000		0.23281		249.12000	0.24912	232.810	5.10	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 07/05/2015	Bond Future			8.32968		80.27983		8.36079	80.02282		12.51	0.00	0	14,731.00
R209	On 07/05/2015	Bond Future	7.30	Call	21.22000		0.02122		18.69000	0.01869	21.220	12.00	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,799.11000		1.79911		1,947.21000	1.94721	1,799.110	12.56	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.37269		81.58980		8.40448	81.32976		12.28	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	104.50000		0.10450		116.44000	0.11644	104.500	12.98	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.40946		79.79855		8.44194	79.53522		12.53	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 07/05/2015	Bond Future			174.73451		174.73451		174.76629	174.76629			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.59946		177.59946		177.63445	177.63445			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 07/05/2015	Bond Future			131.59201		131.59201		131.61646	131.61646			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.13132		132.13132		132.15833	132.15833			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 07/05/2015	Bond Future			137.26394		137.26394		137.28844	137.28844			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.73825		137.73825		137.76548	137.76548			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.20611		90.79833		8.23217	90.58744		10.64	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.25132		92.27953		8.27798	92.06654		10.42	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.29190		90.26920		8.31919	90.05379		10.60	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 07/05/2015	Bond Future	8.36221		81.69406		8.39324	81.42049		13.27	12,254,109.00	150	15,271.00
R214	On 06/08/2015	Bond Future	8.40289		83.02678		8.43458	82.74993		13.03	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.43944		81.11585		8.47180	80.83543		13.32	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.46832		82.56921		8.50113	82.28689		13.01	0.00	0	4,320.00
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	20,711.39000		20,711.39000		20,903.71000	20,903.71000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	20,962.74000		20,962.74000		21,158.94000	21,158.94000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.53620		4.53620		4.63110	4.63110		16.46	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.50150		4.50150		4.59790	4.59790		13.10	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.47670		4.47670		4.57010	4.57010		11.77	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.67680		1.67680		1.68970	1.68970			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.62100		1.62100		1.63340	1.63340			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.56780		1.56780		1.57990	1.57990			0.00	0	0.00

Total for Derivatives : **1,553,530,280.73** **120,098** **4330074.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28456			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70000		103.70476		6.70000	103.68594			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54953			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.11000		108.24550		8.11000	108.22173			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.11551			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.74000		107.27857		8.74000	107.25336			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.16500		10.00000	106.13700			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.24177			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.31739			0.00	0	0.00

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	8.97500	100.37494		8.97500	100.35059			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.86603		100.00000	9.84133			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.25971		10.84000	103.22960			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.26576		100.00000	11.24269			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.75000	103.72391		6.75000	103.70479			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26080			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.28500	107.43972		8.28500	107.41563			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.63344		2.41000	271.96089			0.00	0	120,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29040			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08508			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.83845			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.83403			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.17907			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.94223			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.65282			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	99.45504		100.00000	99.18479			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.19410		2.15000	173.19396			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.17264		2.76000	164.16985			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94121		2.17000	174.94099			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.91970		1.82000	186.92125			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.68125	80.74245		7.68125	80.72608			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.68125	80.74245		7.68125	80.72608			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.86000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67518			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.58000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.71000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.17000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.72000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.12000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.25834			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12403			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.78000			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	92.09000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.82000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40056			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.99000	103.04724		6.99000	103.02768			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14285			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.25000			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		2.71000	94.08259		2.71000	108.01769			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.50000	102.25739		2.50000	161.29280			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	116.98306		2.38000	214.43005			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	87.98000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond	9.09500	92.69483		9.09500	92.67243			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	100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.74000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.44241			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.13000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	105.06000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.30022		9.63000	108.27224			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.71000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.15000	111.86278		9.15000	111.83530			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.44500	95.06810		8.44500	95.04650			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.21000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	110.49000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.24500	111.14456		9.24500	111.11698			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.96000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.95928			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.76667			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.83500	105.21803		7.83500	105.19569			1,294,342,000,000.00	165,200,000	1,563,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.45000	108.51152		8.45000	108.48685			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86000	103.14197		6.86000	103.12278			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.53000	100.84008		8.53000	100.81694			1,090,987,000,000.00	127,900,000	3,723,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.34500	96.18391		9.34500	96.15964			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.33000	101.79129		7.33000	101.77105			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	217.56853		2.22000	275.65858			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.11067		2.04000	128.92366			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.25000	129.04429		2.25000	131.63591			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00625		100.00000	0.00624			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	96.99213		100.00000	96.73822			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15000	100.96153		11.15000	100.93127			0.00	0	1,125,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.47351			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.70366		100.00000	6.68706			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48494			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64667			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.95694		100.00000	39.85799			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46208			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.54378		11.00000	68.52419			0.00	0	14,197,350,000.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.95694		100.00000	39.85799			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.01038			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75806			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81063			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83376			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87758			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87758			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88244			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88244			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87271			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.66335			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.55152			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.77912			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.83145			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.85243			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.81039			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71601			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.93000	103.67493		8.93000	106.31813			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.96697			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.60180			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	88.74687			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.85659			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.94661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.75797			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.71423			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15275			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.71242			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86959			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30808			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.07725			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.85441			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.76430			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.73542			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56258			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52679			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59626			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72665			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65300			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56890			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59205			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.72478		10.23000	104.79681			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61503			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.57942			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.93779			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.05000	104.74059		9.05000	104.71512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72027				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.05811	1.75000	117.19077				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.60500				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.59397				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69185				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.74433				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.63936				0.00	0	167,200,000.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.87003				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46344				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.22213				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.62047				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.68050				0.00	0	545,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.73383				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.68339				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.77261				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.79994				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.86689				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.10404				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.80633				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.80633				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91222				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.70235				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90956				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.66653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91222			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	96.75778			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.84210			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.82829			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	131.33485			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	132.26727			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.59737			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58266			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.33591			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62257			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.64243			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.69185			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.59947			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.59737			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.73907			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97399			0.00	0	18,300,000.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81002			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.85240			0.00	0	570,000,000.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.23978			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.04922			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	22.04994		100.00000	21.99473			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.81763		100.00000	14.78095			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.27991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.03473			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13452			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.26743			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.99347			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.62000	101.47575		7.62000	101.45490			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.27127			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.47448			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.57000	99.91740		8.57000	99.89424			857,000,000,000.00	100,000,000	3,918,610,000.00
AIR02	On 30/04/2023	Spot Bond	9.24500	117.89445		9.24500	117.86518			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.02000	103.66632		7.02000	103.64689			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.83500	105.13682		8.83500	105.11172			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.65733		100.00000	15.62249			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.59500	105.96843		9.59500	105.94101			1,491,063,000,000.00	155,400,000	51,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	165.78476		2.75000	165.78195			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07043			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05239			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51338			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.62796			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	101.60567			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19322			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53146			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.65300			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01704			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.26181			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	113.77500			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.11000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	104.10413			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	90.75722			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.63000	130.13371		2.63000	233.39654			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	109.23332			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	109.22419			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26628			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	105.82007			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.96452			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.73710			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.58949			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.64500	163.06963		2.64500	206.60630			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
ASN046		On 20/12/2016	Spot Bond	100.00000	21.23046		100.00000	100.00000			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	31.42291		100.00000	31.35298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.39010		100.00000	19.27911			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.47717		100.00000	19.39031			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.08533		100.00000	18.88996			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.94485			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47135			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43745			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.52000		108.15788		8.52000	108.13309			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07019			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.70886			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.01714			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58941			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.30342			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.02000		104.84722		9.02000	104.82181			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23000		107.49405		7.23000	107.47308			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.53505		100.00000	58.39010			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.12192			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.43500		107.73573		8.43500	107.71127			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81734		104.10884		10.81734	103.27618			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90958		102.49837		10.90958	102.29324			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92560		102.46801		10.92560	102.28487			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.03563			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94399		102.39284		10.94399	102.27068			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.54727		102.75954		11.54727	102.73921			0.00	0	5,000,000,000.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.08195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.08195			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.08201			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06734	102.04110		11.06734	102.00950			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01748	103.34408		11.01748	102.38562			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90958	102.49837		10.90958	102.29324			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89459	102.83010		10.89459	102.56222			0.00	0	47,198,200.00
BAYA16	On 30/09/2016	Spot Bond	10.06182	98.58912		10.06182	102.17680			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.98012			0.00	109,369,300	210,682,900.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95868			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95868			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.26340	104.32094		9.26340	103.37393			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.21000	101.90084		11.21000	101.84631			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90348			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.13500	75.50454		11.13500	99.92113			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.80432			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	95.00683		9.28000	101.74797			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.93108			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.92000	74.17795		10.92000	99.94430			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.87588			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.92189			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.92189			0.00	0	0.00

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	99.89389		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.85379		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.94278		0.00		0	200,000,000.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00401		0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.94278		0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.85747		0.00		0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.87834		0.00		0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.94287		0.00		0	0.00	
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42457		0.00		0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52651		0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	13.81734	104.64775	13.81734	103.82225		0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.00052	103.42272	15.00052	103.41040		0.00		0	0.00	
BAYB04	On 31/03/2017	Spot Bond	13.85657	103.37548	13.85657	103.01234		0.00		0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.51871		0.00		0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.51871		0.00		0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.51871		0.00		0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.61032		0.00		0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.19763		0.00		0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.50014	100.00000	28.44607		0.00		0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.17722	100.00000	22.12229		0.00		0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.18376	100.00000	20.13378		0.00		0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.45911	100.00000	12.42825		0.00		0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.48308	100.00000	12.45182		0.00		0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.06366	100.00000	15.02636		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.05240	100.00000	13.02008				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.91827				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.92708				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.13619				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20263				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.41317	100.00000	9.38987				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.41317	100.00000	9.38987				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		80.75221	100.00000	80.57395			9,610,000,000,000,000.00	96,100,000,000	50,200,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.12000		103.46767	2.12000	179.99045				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.76500		102.45295	7.76500	165.03060				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.76500		96.47436	7.76500	165.31893				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15000		102.93739	8.15000	102.91480				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	7.52000		102.14342	7.52000	102.12259				0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.75519				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.98454				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.64969				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.06745				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.13119				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.30917				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.90925	100.00000	36.81786				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.80076				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.81619				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.82133				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.88302				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.96518				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.10065	100.00000	23.04345				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.10065	100.00000	23.04345				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	101.79765				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.83212				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	10.08500		97.59126	10.08500	101.95757			1,008,500,000,000.00	100,000,000	536,000,000.00	
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.93552				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.11921				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.57052	100.00000	16.52948				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.57052	100.00000	16.52948				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.46718				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.68000		104.21080	10.68000	103.83136				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.82792				0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.87417	10.11500	100.49192				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.67068				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		62.77991	100.00000	62.66080				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.16530				0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.04659			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.23000		71.07603		8.23000	103.88761			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.98699			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.95626			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26064			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.30018			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.25082			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26314			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.28550			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37809			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.54047			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.56097		100.00000	97.29729			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.01509			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04360			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.85173			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.69927			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.09104			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.89892			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87961			0.00	0	3,000,000,000.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.82675			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.68570			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.47696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.37304			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.33862			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.61014			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.26938			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.23184			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.19654			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.98735			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.77817			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.72654			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.65884			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.60443			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.63493			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	29.33868		100.00000	29.26602			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83242			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.39454			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.13500	112.38619		9.13500	112.35846			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.96612			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.14500	105.05647		9.14500	105.03052			0.00	0	5,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.12000	97.89693		12.12000	97.86563			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	97.95181			0.00	0	120,000,000.00
CBL14	On 01/02/2019	Spot Bond		12.42000	98.52705		12.42000	98.49427			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44389			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.02500	103.70455		9.02500	103.67926			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	96.97714			0.00	0	212,418,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		12.42000	95.89443		12.42000	95.86252			18,443,700,000,000.00	1,485,000,000	270,000,000.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.20113			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.62644			0.00	0	3,686,718,800.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.43441			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		11.72000	90.68036		11.72000	90.65183			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond		9.61500	119.24504		9.61500	119.21429			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.89500	113.04695		9.89500	113.01696			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.77500	115.52717		8.77500	115.49977			0.00	0	5,700,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.99963			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.33500	106.10024		11.33500	106.06793			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.41165			0.00	5,400,000,000	1,800,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.58956			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.25600		10.00000	107.22810			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.72551			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.01139			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.13545			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.02680			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.16844			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66542			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.72994			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.80412			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	100.63032	0.00000	100.63032			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	100.62395	0.00000	100.62395			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	100.65757	0.00000	100.65757			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	101.75808	0.00000	101.75808			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	100.00000	102.28716	0.00000	102.28716			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.86995	101.86995	101.84219	10.11000	101.84219			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	100.00000	101.32343	0.00000	101.32343			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.08729	121.08729	121.08515	2.76000	121.08515			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	100.00000	107.20244	0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.30874	118.30874	120.92945	3.14000	120.92945			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.21993	100.21993	100.19791	8.25000	100.19791			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.95000	127.37528	127.37528	121.59263	2.95000	121.59263			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.26815	126.26815	120.53757	2.40000	120.53757			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	102.46015	0.00000	102.46015			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.27000	103.72479	103.72479	103.70170	8.27000	103.70170			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	101.03707	0.00000	101.03707			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	101.05730	0.00000	101.05730			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.32000	103.81450	103.81450	103.79125	8.32000	103.79125			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.32000	103.81450	103.81450	103.79125	8.32000	103.79125			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.37000	102.64284	102.64284	102.61972	8.37000	102.61972			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	101.80014	0.00000	101.80014			0.00	0	0.00

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	101.98098				0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600	10.00000	107.22800				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600	10.00000	107.22800				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.44459				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
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28901				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.35403	9.35000	100.32870				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.35403	9.35000	100.32870				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	99.87596				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46325				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.47209				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.47255				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46325				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46325				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50138				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.37863				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.02036				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.47316				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.47316				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.47316				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.93566				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.85000	107.06089	8.85000	107.03529				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.54802			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04203			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00644			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99612			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05643			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.29791			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.30068			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21817			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.09894			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91949			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70414			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.52753			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61837			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94398			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.59706			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95718			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75214			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.91346			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53993			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73305			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60480			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.92001			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70851			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69826			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.82710			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.11678			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.48789			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.49799			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.37500	98.68225		10.37500	98.65468			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.89500	95.36235		10.89500	100.35071			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62340			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.93739			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.48685			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92158			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.84155			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.52960		8.80500	103.11821			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.70235			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91016			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	125.91469			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.78001			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.81150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.93319				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.84226				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.55693				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	80.56340				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.01050				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62340				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.49615				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.56950				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89715				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.24145				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63276				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.54118				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	102.09435				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.61084				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.87445				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88859				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.59155				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58596				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.85346				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.15169				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	107.19772				0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.87329				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.95592				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.55116				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	99.80923		10.55000	104.94662			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.55500	105.76376		9.55500	110.87808			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.70649			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	103.20559			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.69500	106.84895		11.69500	113.13569			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.84295			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.72500	106.32998		11.72500	106.29652			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	106.78232		10.02000	106.75349			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.84295			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.97131			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.00429			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.68017			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.71592			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.71606			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69264			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.07000	103.43189		9.07000	108.33324			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.77667			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.88074			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.57000	99.60186		10.57000	104.83204			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	99.70463		11.00000	105.15728			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.95907			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.91222			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	11.48500	102.81355		11.48500	108.77896			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	102.09680			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.71581			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.05446			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.83167			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	101.40080			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.57928			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61837			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.27430			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.71285			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	100.00000	8.67750		100.00000	8.65553		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.53213		7.01000	41.13947			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	173.18586			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.15000	102.93739		8.15000	147.21818			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.76500	37.44807		7.76500	165.03060			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.76500	37.88780		7.76500	165.31893			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.69223			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.65540			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30392			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30392			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.82114			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.70339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72658			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29215			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73383			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92158			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57846			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.67399			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66347			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.67393			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.26843			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.27824			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.45000	104.64697		8.45000	108.19020			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.33500	104.18023		8.33500	104.15685			0.00	0	1,820,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.71000	117.07967		9.71000	117.04918			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.44000	105.09751		7.44000	105.07642			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.28000	111.80966		9.28000	111.78165			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.33500	107.67548		9.33500	107.64850			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.70500	100.66567		9.70500	100.63946			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.49500	102.34018		10.49500	102.31143			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.49500	95.12278		10.49500	95.09605			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21611			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92529			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.39751		100.00000	9.37425			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.24955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.60154			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.58895			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.20705			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31710			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35014			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	8.85161		100.00000	8.82969			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.82775		100.00000	11.79846			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.04500	101.74195		11.04500	101.75090			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.98688		100.00000	14.21706			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.49756		100.00000	6.85493			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.65595		100.00000	14.87477			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.80964			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.71000	101.12790		7.71000	101.10677			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31996			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.23336			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11294			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	59.40322		100.00000	59.25448			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33576			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65250			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68743			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.23727			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.55265			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.94368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.92803			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.27000		105.67458		8.27000	105.65106			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.12000		112.85457		7.12000	112.83287			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.12000		106.09839		8.12000	106.07507			3,569,552,000,000.00	439,600,000	1,745,900,000.00
DV23	On 27/02/2023	Spot Bond	8.90500		106.45330		8.90500	106.42768			773,713,596,500.00	86,885,300	4,140,885,300.00
DV24	On 18/02/2024	Spot Bond	8.96500		104.92129		8.96500	104.89587			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.14500		107.98877		9.14500	107.96210			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38912			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.30367			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.86864			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.31860			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94449			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.94367			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.45756			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.65381			0.00	0	2,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.83842			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.63000		126.93828		7.63000	126.91203			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.89080			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.30000		99.50590		2.30000	99.50538			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.13094		1.20000	134.85227			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.20000	122.43519		2.20000	122.43489			36,080,000,000,000.00	16,400,000,000	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.15000	110.59025		2.15000	110.59013			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.16000	110.29538		2.16000	110.29524			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57320		2.21000	102.57296			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.28000	99.86621		2.28000	99.86574			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.17000	106.98176		9.17000	106.95527			42,182,000,000.00	4,600,000	4,600,000.00
EMM02	On 11/03/2021	Spot Bond	9.02000	107.72011		9.02000	107.69386			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.54500	106.51017		9.54500	106.48273			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.78000	98.28154		9.78000	100.05468			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.92000	109.83043		9.92000	107.58092			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40794			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.49490			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94341			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.66682			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.64161			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60821			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.14575			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.25123			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.27413			0.00	2,400,000,000	1,200,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.28220			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.63100		100.00000	99.26471			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000	102.95084		11.01000	102.92082			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.20674			0.00	73,560,000	36,780,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.13818			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50000		101.38724		9.50000	101.36139			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.41319			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	97.10501			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	100.44051			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	100.46742			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600		10.00000	107.22800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39290			0.00	28,500,000	28,500,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40888			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38970			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40302			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40291			0.00	0	5,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39751			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.63163		6.80000	100.61347		296,480,000,000,000.00	43,600,000,000	63,600,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.49000		108.37529		7.49000	108.35340		1,528,502,276,000.00	204,072,400	14,278,200,000.00	
ES23	On 25/01/2023	Spot Bond	8.19500		111.52438		8.19500	111.49963		419,059,031,578,000.00	51,135,940,400	50,933,943,600.00	
ES26	On 02/04/2026	Spot Bond	8.52500		98.64613		8.52500	98.62350		304,160,507,447,500.00	35,678,651,900	40,850,500,000.00	
ES33	On 15/09/2033	Spot Bond	9.19500		84.95457		9.23000	84.66081		762,258,102,622,500.00	82,899,195,500	44,025,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.23000		95.93272		9.23000	95.90895		923,000,000,000,000.00	00,000,000,000	53,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.38981			0.00	0	1,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.40185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.27871			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.03490			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49427			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30417			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.45740			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.94505			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27684			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13417			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.25312		100.00000	11.22494			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.95234		100.00000	10.92491			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.75160			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.55276			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.95833			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.09613			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.02000	100.18586		9.02000	100.16158			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.98281			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98274			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.94101			0.00	0	380,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.93991			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15784			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.16045			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.77000	104.21035		9.77000	103.69031			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	100.00000	9.70876		100.00000	0.01674		768,000,000,000,000.00	7,680,000,000	93,400,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	9.80000	109.38630		9.80000	109.35755			0.00	0	5,540,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.92753				0.00	294,260,000	294,260,000.00
FRBI22	On 31/01/2022	Spot Bond	2.25000	130.75918	2.25000	131.63591				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	127.06950	2.25000	275.07075				0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.42500	104.21848	2.42500	110.78251				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	102.48072	2.48000	161.64517				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000	118.81239	2.27000	217.78385				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.26000	102.90930	7.26000	102.88902				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70400	65.37921	7.70400	64.75945				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43200	41.95852	9.43200	41.05171				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.64492	9.67000	39.71518				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	103.64758	100.00000	103.37696				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.16401				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03152				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75813				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93059				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.39973	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.39973	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91222				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	101.82199				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12364				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88074			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.32114		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	102.00032			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	102.46776			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.39444			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	20.01875		100.09221	19.96914			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.70655			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.55526			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.26259			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.59301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88843			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	101.90949			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.74336			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.78631			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.34205			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.75483			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.32859		13.22500	63.30570			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.65406			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.65616			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.43106			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73173			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.65500	96.07118		3.65500	99.38952			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.80730			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.80730			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.31388			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62340			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83518			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.70235			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.66246			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.80177			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.94788			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.56934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.79354		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.03983		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.23727		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.76952		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.25005		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.64356		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.78631		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.78631		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.67132		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.39168		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.46728		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49072		0.00		0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600	10.00000	107.22800		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.21110		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.88704		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.19603		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47288		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13327		0.00		1,800,000,000	900,000,000.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13631		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10144		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.00161		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10144		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99762		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.71284		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	100.78107		8.75000	100.75657			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.74743			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.03965		100.00000	11.01231			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.07866		100.00000	10.05370			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	96.63324			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.75732		100.00000	1.75297			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.32685			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	22.47109		100.00000	22.41544			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.62620			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.73073		100.00000	8.70957			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	16.82252		100.00000	16.78039			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.62617			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	16.79288		100.00000	16.75083			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.62466			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.59360			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.74085			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.69612			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.06000	125.15884		3.06000	125.15560			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.55943			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.55213			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.55213			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.38174			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51326			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	100.00000	32.76800		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
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.89471			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.88423			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.97800			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91861			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.59000		114.45977		3.59000	121.11204			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.91787			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.93679			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.64000		105.67163		3.64000	120.73832			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.62000		103.45631		3.62000	120.88764			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.25411		3.36000	125.83640			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.39934		3.43000	134.95480			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02903			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67392			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90529			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.21641			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.13654			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83458			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83248			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.09447			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.87506			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.49305		100.00000	12.46212			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.49117		100.00000	33.41003			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		93.60763		100.00000	93.29138			0.00	0	0.00

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		23.58559		100.00000	23.52719			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.70366		100.00000	6.68706			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.30437		100.00000	12.27390			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		151.58434		5.50000	151.57031			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32546			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.82800			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.03117			0.00	0	400,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.29335			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.85372			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.96219			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.63708			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	100.00000		0.01666		100.00000	0.01662			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		84.08386		2.06800	104.21314			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.40000		103.70619		2.40000	135.56789			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.94989			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.31802		10.38000	101.28919		65,913,000,000,000.00	6,350,000,000	1,090,000,000.00	
FRS104	On 23/01/2024	Spot Bond	10.38000		101.31802		10.38000	101.28919			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	100.94585			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.54000		100.70145		2.54000	109.32850			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		206.86665		2.58000	208.49250			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.51000		109.90876		2.51000	109.90755			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10417			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		205.99575		2.61000	207.61933			0.00	0	0.00

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	101.02142			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.51000	109.95091	2.51000	109.94970			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.60000	108.18280	2.60000	108.18134			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.26647			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	49.24600			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57417			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.70500	106.21018	2.70500	106.20845			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.73000	113.11961	2.73000	204.17125			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.78000	111.47899	2.78000	202.75535			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond	2.44000	96.85915	2.44000	96.85829			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond	2.81000	159.36493	2.81000	201.91160			0.00	0	4,000,000,000.00
FRS124		On 31/01/2038	Spot Bond	2.98000	88.55393	2.98000	101.24342			0.00	0	0.00
FRS125		On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.48260			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.37000	125.99062	2.37000	272.73437			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.26000	126.97917	2.26000	274.87513			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.98000	120.67370	2.98000	261.22043			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.72000	100.47459	2.72000	127.83050			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.88552			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.25000	131.63641	2.25000	127.61092			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11188			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33547			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.72287			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.38000	109.46105	2.38000	109.46025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	21.09909	104.97509	21.04572					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	27.56846	101.07593	27.49953					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.38448	100.44759	21.33131					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	29.16225	100.76967	29.08955					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	2.10000	118.15823	2.10000	118.15831					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	2.37000	96.96246	2.37000	111.32515					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.75027					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000	96.70442	2.40000	111.02880					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.23900					0.00	212,422,970	212,422,970.00
FRS90	On 07/12/2023	Spot Bond	2.46000	125.18868	2.46000	343.35414					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.59924					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.21835					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	5.97000	99.93462	5.97000	99.91829				379,095,000,000,000.00	63,500,000,000	13,600,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.39000	100.75029	7.39000	104.72529					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81500	101.42127	7.81500	105.64440					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99000	110.99068	7.99000	110.96679					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.49000	104.77459	8.49000	104.75053				3,463,071,000,000.00	407,900,000	1,040,200,000.00	
FRX20	On 01/10/2020	Spot Bond	8.70000	104.05299	8.70000	104.02864				26,100,000,000,000.00	3,000,000,000	3,000,000,000.00	
FRX23	On 28/02/2023	Spot Bond	9.21500	92.05991	9.21500	92.03738					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.59500	109.83806	9.59500	109.80979				1,269,418,499,040,500.00	32,299,999,900	79,597,059,900.00	
FRX26	On 01/10/2026	Spot Bond	9.64500	100.18806	9.64500	103.13979					0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX30	On 31/01/2030	Spot Bond	8.00000	100.02724		8.00000	100.00000			853,600,000,000,000.00	06,700,000,000	06,700,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09500	95.76707		10.09500	95.74102			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.81000	85.79859		9.81000	85.77602			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.49514			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.51618			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.56875			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.65289			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.71599			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.98936			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.32127			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.33494			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.17864			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.34731			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.36105			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.37250			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.42278			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	53.56360		100.00000	53.42947			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.98648		100.00000	8.96398			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.50768		100.00000	1.50391			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25295		100.00000	0.25231			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	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
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.32380	0.00000	101.32380			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.28566	0.00000	101.28566			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.88500	105.01457	8.88500	104.98949	8.88500	104.98949			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	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	100.56811	0.00000	100.56811			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	8.90870	100.00000	8.88712	100.00000	8.88712			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	15.45926	100.00000	15.42180	100.00000	15.42180			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.97109	100.00000	10.94451	100.00000	10.94451			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.83618	0.00000	100.83618			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.86888	0.00000	100.86888			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.90943	0.00000	100.90943			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.96568	0.00000	100.96568			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.05834	0.00000	101.05834			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.11273	0.00000	101.11273			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.72166	0.00000	100.72166			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.96120	0.00000	99.96120			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.31160	0.00000	100.31160			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.56245	0.00000	101.56245			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001	100.00000	0.00001			0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31507	0.00000	101.31507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	103.12910			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.07192			0.00	5,270,000,000	1,302,500,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.30306		100.00000	9.27977			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.17063			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92230			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.73293			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.74144			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80128			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.56811			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.05468			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20511		101.37344		7.20511	100.34660			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10124			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20583		101.34845		8.20583	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16108			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65633		101.40963		8.65633	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23418			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07749			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24961			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29267			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.62686			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600		10.00000	107.22800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.81500		102.44384		8.81500	102.41944			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.41821			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.39313			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.85000		109.23558		7.85000	109.21235			1,658,705,000,000.00	211,300,000	1,481,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		128.52531		2.09000	278.22339			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		131.32447		2.09000	284.28284			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.17500		101.62781		9.17500	101.60263			575,272,500,000.00	62,700,000	3,787,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.17500		101.64012		9.17500	101.61494			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.94620		100.00000	24.88442			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		62.80545		100.00000	62.64992			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		30.01363		100.00000	29.93931			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.93965		100.00000	21.88471			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		97.33932		100.00000	97.08451			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.25600		10.00000	107.22800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000		117.54601		1.76000	117.54714			19,994,023,104,000.00	11,360,240,400	70,703,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		1.78000	125.19430		1.78000	125.19543			4,023,590,676,000.00	2,260,444,200	04,886,394,200.00
I2046	On 31/03/2046	Spot Bond		1.86000	125.69175		1.86000	125.69265			33,079,929,252,000.00	17,784,908,200	51,066,696,700.00
I2050	On 31/12/2050	Spot Bond		1.88000	133.72593		1.88000	133.72678			379,888,968,000.00	202,068,600	33,925,824,500.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.90000			0.00	0	400,000.00
IBL11	On 12/03/2015	Spot Bond		7.15000	99.96084		7.15000	99.94127			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94760			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.83394			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.87000	101.43983		7.87000	101.41820			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.68500	105.96224		7.68500	105.94017			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.69000	101.22829		7.69000	101.20719			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.70773			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.57590		2.20000	128.54431			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.32000	103.01269		2.32000	131.06107			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.76241			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.80500	106.39078		7.80500	106.36839			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00121			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74312			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51493			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.35000	100.60056		8.35000	100.57795			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.79000	95.08802		8.79000	95.06543			734,844,000,000.00	83,600,000	2,428,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.66909			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.88500	101.72491		7.88500	101.70330			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.84000	101.98706		8.84000	101.96270			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58779			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.70578			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.90650		7.90000	99.88512			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.13000	100.77967		8.13000	100.75748			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.77681			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.46789			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.45500	102.46202		7.45500	102.44131			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.09000	104.24182		8.09000	104.21899			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.18500	107.01395		9.18500	106.98741			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.35952			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.82238			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77415			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.79010			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.80590			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00781		100.00000	0.00779			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97130			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.93256			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.42000	102.81687		8.42000	102.79358			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.26456			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.27322			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.49500	103.11336		9.49500	103.08694			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.94142		5.00000	101.92753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.94142		5.00000	101.92753			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.51976		5.00000	100.50604			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.94525		5.00000	101.93142			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.95624		4.00000	99.94532			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.57914		4.00000	101.56808			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.58431		100.00000	46.46895			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.40082		100.00000	46.28592			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.40082		100.00000	46.28592			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.76961		9.20000	108.74273			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.47585			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.22293		100.00000	7.20543			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98132			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.62000		99.88205		8.62000	99.85850			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.50127			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.18290		100.00000	14.14739			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		93.60763		100.00000	93.29138			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.96884		100.00000	14.93177			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.15322		100.00000	16.11277			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.31768		100.00000	1.31516			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.88498		100.00000	9.86049			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.94920		100.00000	8.92678			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.87197		100.00000	10.84505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN290U	On 31/12/2016	Spot Bond	100.00000		31.88651	100.00000	31.80755				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		75.10288	100.00000	74.94867				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		70.05758	100.00000	69.92337				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		69.25996	100.00000	69.12879				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		100.00000	6.30000	99.89655				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.51144	6.40000	99.40737				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.39004	6.40000	99.28623				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.26895	6.40000	99.16538				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		99.01259	6.50000	98.90795				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.89053	6.50000	98.78615				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.64732	6.50000	98.54345				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.50887	6.50000	98.40530				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.75802				0.00	480,685,200	240,342,600.00
ING115	On 31/03/2016	Spot Bond	10.81734		103.54314	10.81734	102.92438				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81734		102.28802	10.81734	102.14564				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.84306				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.80771				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.81546	6.50000	102.79739				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.85976				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.40197				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.85716				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.08356				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600	10.00000	107.22800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.78493			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.91511			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02986			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.25151			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.62555			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.97159			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.89110			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.71283			0.00	0	0.00
IP273U		On 14/04/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18465			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16890			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18385			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.38000	104.35561		8.38000	104.33208			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37387			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.40631			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.42795			0.00	0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09814			0.00	0	0.00
IPF11		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.15298			0.00	0	0.00
IPFC05		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94456			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.17000	103.75181		9.17000	103.72611			0.00	0	1,850,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.04313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.37500	107.56131		8.37500	107.53693			1,566,962,500,000.00	187,100,000	1,510,700,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.32736			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.21995			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.65117			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.87503			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33000	102.83181		8.33000	102.80889			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	103.32208			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.06718			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.60000	95.13733		3.60000	125.62441			0.00	0	1,248,180,000.00
IV019	On 31/03/2028	Spot Bond	3.66000	142.31265		3.66000	147.96305			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.57126			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.33462			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.20919			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.93359			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.65671			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000	97.63154		3.76000	98.47964			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.76000	97.55015		3.76000	105.08382			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.95326			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.52694			0.00	834,000,000	521,000,000.00
IV08	On 30/04/2018	Spot Bond	9.97000	114.84207		9.97000	114.81121			0.00	0	12,110,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.11174			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000	140.80237		3.76000	140.79612			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA510	On 05/03/2015	Spot Bond	6.30000		99.91377		6.30000	99.93101			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.96549		6.30000	99.86211			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond	100.00000		97.59358		100.00000	97.33333		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA515	On 09/04/2015	Spot Bond	6.40000		99.47673		6.40000	99.37273			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000		99.35541		6.40000	99.25167			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.23440		6.40000	99.13091			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.97768		6.50000	98.87312			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.73404		6.50000	98.62999			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.61267		6.50000	98.50887			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.38805			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.19421			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600		10.00000	107.22800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.06167			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26735			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.33366			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.31484			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.14392			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18986			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19748			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.21271			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14417			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82712			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.69223			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.43272			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.21225			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.21017			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.37211			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11585			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86230			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74253			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57198			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.47336			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.51098			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51097			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.69000	103.47668		8.69000	103.45237			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.11816		100.00000	13.08880			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.23521		100.00000	11.20739			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96842			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.84000	103.58917		8.84000	103.56442			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84280			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43339			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.87311			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.78137			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82802			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.94432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047		On 27/10/2015	Spot Bond	7.13000	102.95343		7.13000	102.93362			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.69614			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.31172			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12802			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.75532			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.55506			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.58394			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11939			0.00	0	0.00
JAS01		On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.98045			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83488			0.00	375,700,000	375,700,000.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93217			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	53.42947		100.00000	53.29568			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.54788			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	97.85523		100.00000	97.59359			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91964			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91650			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06564			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	56.39808		100.00000	56.25842			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.15898			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.90807			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.14500	146.60122		8.14500	146.56889			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47457			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.74613				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20190				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.75343				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.52652				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.79000	102.05200	9.79000	102.02505				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	100.34109	9.71000	100.31480				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.74654				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.46500	98.80601	8.46500	98.78339			2,411,678,500,000.00		284,900,000	3,507,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.53500	77.39501	8.53500	100.91350				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46000	99.36429	9.46000	99.33892			1,349,942,000,000.00		142,700,000	708,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.93342				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88433				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65000	103.27901	9.65000	103.25228				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.87350				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.35729				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.36561				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.37647				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.40350				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.04554				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.45313				0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86577				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.19889				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.90509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ068	On 09/06/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.11341				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.11431				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.87588				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.07367				0.00	0	60,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.47191				0.00	0	45,700,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.17606				0.00	0	9,100,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.45708				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.18142				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49830				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.97580				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.05870				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.58215				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.54584				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.55801				0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		39.75929	100.00000	39.66083				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.67197	100.00000	22.61582				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.93666	100.00000	16.89472				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.02863	100.00000	16.98647				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.33855	100.00000	16.29763				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.10530	100.00000	22.04994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.35000	105.92245		8.35000	105.89864			349,865,000,000.00	41,900,000	578,300,000.00
MBSA02	On 15/04/2019	Spot Bond	8.37000	105.38176		8.37000	105.35802			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70753			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.19503			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.32239			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.37977			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.62000	105.08296		7.62000	105.06138			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.34000	104.84655		8.34000	104.82289			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.09500	106.32134		9.09500	106.29521			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.50564			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.55824			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.14000	106.35309		9.14000	106.32639			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.30000	100.47931		7.30000	100.45941			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21286			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.54500	102.86787		8.54500	102.84422			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.84471			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.97000	107.37520		8.97000	104.79330			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.15970			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	20.97152		100.00000	26.14949			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.32500			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.24500	102.78882		8.24500	102.76600			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25000	102.14389		7.25000	102.12410			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.23500	105.51325		8.23500	105.48973			0.00	0	860,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.78344		100.89771	6.76631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	6.87188	100.61875	6.85457			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	96.02560			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.46750			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.50725			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.97954	100.00000	0.97709			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.97954	100.00000	0.97709			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.55000	100.90156	8.55000	100.87823			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.66500	99.85786	7.66500	99.83710			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		8.66000	103.64348	8.66000	103.61921			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.42000	108.91687	8.42000	108.89207			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		8.88500	109.78868	8.88500	109.76231			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.28610			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		8.78000	104.30637	8.78000	104.29184			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.31119			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond		9.02000	99.47759	9.02000	99.43247			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.39522			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond		9.74500	98.75137	9.74500	98.72542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00034			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.31019			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33367			0.00	60,000,000	30,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36059			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.42009			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.52608			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.51099			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.52449			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.51572			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.56144			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12000		101.55786		7.12000	106.80712			633,680,000,000.00	89,000,000	817,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.59702			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.27000		111.55266		8.27000	111.52809			1,204,939,000,000.00	145,700,000	1,567,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.32000		38.81503		10.32000	38.80459			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05000		104.03622		7.05000	104.01628			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12506			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.12096			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.48000		106.17917		7.48000	106.15764			228,888,000,000.00	30,600,000	1,910,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.53942			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.68143			0.00	44,000,000	44,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37379			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19633			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.15146			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.08462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14301			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	100.90125			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.84293			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.49696			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.28682			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.46567			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.62659			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54245			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.98771			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.49088			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47764			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47660			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.76573			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.70235			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.49000		106.82697		9.49000	111.99075			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.69185			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.52500		105.59209		9.52500	110.87674			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.70235			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53016			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.57025			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.71915			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.74013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12244			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.84000		101.14855		7.84000	101.12707			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.02652			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.84325			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.55000		108.57267		9.55000	109.98805			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.22288			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.30327			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.27864			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13256			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.68307		9.44500	121.65205			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	100.28463			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600		10.00000	107.22800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		169.21949		2.27000	169.21881			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.62000		95.52583		2.62000	137.95393			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.70731		3.45000	184.69829			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.19000		106.10863		8.19000	106.08510			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98300			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.82000		107.14781		8.82000	107.12156			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.28651			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.32571			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.27138			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.28088			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.27520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.02000	107.12364	9.02000	108.93522				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.28094				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.28655				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.28278				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22000	107.09969	9.22000	107.07227				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.29421				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.29034				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.29224				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.36191				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.33899				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.29790				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.09500	116.47157	8.09500	116.44618				0.00	0	511,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.87000	122.84493	8.87000	122.81549				0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.89376	2.16500	172.89357				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.64500	122.92505	9.64500	122.89325			19,290,000,000,000.00	2,000,000,000	3,026,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.28286				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.12692				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.66191				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02193				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.21018				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.24168				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.20604				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.31172	100.00000	16.27088				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		61.41286	100.00000	61.26079				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14000		104.34948	7.14000	104.32937				19,278,000,000.00	2,700,000	7,071,600,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.19094				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.34000		102.07223	9.34000	102.26329				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		36.04352	100.00000	35.95327				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	97.87000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.43705				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.25600	10.00000	107.22800				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.46678				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.13856				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	100.00000		51.69915	100.00000	51.57391				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.57099				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.58000				0.00	0	1,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.92853				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.07000		104.94908	9.07000	105.56090				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.81323				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.83545				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.84544				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.86764				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.96305				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.98521				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86272				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.56500		44.90225	7.56500	44.89309				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.15000	103.47875	6.15000	103.46144					707,250,000,000,000.00	15,000,000,000	56,410,000,000.00
R158P	On 15/09/2015	Spot Bond	6.27000	96.87765	6.27000	96.86113					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.37000	109.95297	6.37000	109.93392					953,347,569,356,000.00	49,662,098,800	10,728,978,200.00
R159P	On 15/09/2016	Spot Bond	6.20000	91.17122	6.20000	91.15584					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.73000	123.42701	7.74500	123.27054					5,048,237,648,840,000.00	46,731,908,000	33,132,088,000.00
R187P	On 21/12/2026	Spot Bond	7.48500	42.06930	7.48500	42.06080					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.40500	39.47605	7.40500	39.46816					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.86081	1.76000	284.86365					5,865,617,824,000.00	3,332,737,400	18,884,891,800.00
R202	On 07/12/2033	Spot Bond	1.78000	233.52008	1.78000	233.52227					5,838,404,628,000.00	3,280,002,600	69,670,623,300.00
R2023	On 28/02/2023	Spot Bond	7.46500	101.89644	7.48500	101.75639					2,420,932,237,757,500.00	24,304,385,500	36,643,646,700.00
R203	On 15/09/2017	Spot Bond	6.66000	103.51311	6.68500	103.43604					6,245,094,042,602,000.00	39,203,309,700	69,570,641,000.00
R2030	On 31/01/2030	Spot Bond	8.14500	99.58841	8.14500	99.56644					575,279,818,740,000.00	70,629,812,000	20,746,019,800.00
R2032	On 31/03/2032	Spot Bond	8.28000	103.36893	8.28000	103.34589					2,598,840,609,272,000.00	21,599,107,400	19,309,743,500.00
R2037	On 31/01/2037	Spot Bond	8.37000	102.17309	8.37000	102.14995					2,121,954,589,116,000.00	53,519,066,800	51,020,351,400.00
R204	On 21/12/2018	Spot Bond	6.89500	105.34471	6.92000	105.24120					9,672,248,916,295,000.00	02,791,721,000	09,087,745,100.00
R2044	On 31/01/2044	Spot Bond	8.42000	104.46126	8.42000	104.43746					542,147,359,950,000.00	64,388,047,500	93,507,250,600.00
R2048	On 28/02/2048	Spot Bond	8.41000	104.00867	8.41000	103.98538					3,067,417,923,888,000.00	42,855,876,800	26,954,174,300.00
R207	On 15/01/2020	Spot Bond	7.11500	101.61398	7.14000	101.49293					1,548,027,208,349,500.00	17,572,341,300	82,039,132,800.00
R208	On 31/03/2021	Spot Bond	7.24500	100.58663	7.27000	100.44791					3,272,874,118,878,500.00	32,004,709,300	29,722,744,800.00
R209	On 31/03/2036	Spot Bond	8.29500	82.55685	8.32500	82.28868					4,261,192,807,893,000.00	13,706,185,400	18,253,948,800.00
R210	On 31/03/2028	Spot Bond	1.76000	174.94351	1.76000	174.94525					43,307,640,992,000.00	24,606,614,200	20,778,942,000.00
R211	On 31/01/2017	Spot Bond	1.50000	130.21238	1.50000	130.21456					620,799,900,000.00	413,866,600	36,258,571,700.00
R212	On 31/01/2022	Spot Bond	1.75000	135.82485	1.75000	135.82620					249,680,900,000.00	142,674,800	51,469,795,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.17000	89.85150	8.19500	89.62775				2,257,298,206,117,000.00	76,291,090,100	41,858,618,400.00
R214	On 28/02/2041	Spot Bond	8.36000	80.57590	8.36000	80.55796				2,712,148,362,616,000.00	24,419,660,600	68,773,737,400.00
R227C	On 15/03/2015	Spot Bond	6.43000	99.91200	6.43000	99.89441				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.27000	96.87765	6.27000	96.86113				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.19000	94.00677	6.19000	93.99094				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.20000	91.17122	6.20000	91.15584				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.34000	98.24235	6.34000	98.22559				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.21000	95.32456	6.21000	95.30855				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.19000	92.47688	6.19000	92.46140				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.25000	89.60763	6.25000	89.59248				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.66000	86.10791	6.66000	86.09242				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.71000	83.22080	6.71000	83.20571				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.92500	79.97164	6.92500	79.95669				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.90500	77.35184	6.90500	77.33741				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.88500	74.83233	6.88500	74.81841				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.87500	72.37542	6.87500	72.36198				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.10000	69.17115	7.10000	69.15789				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.08000	66.87442	7.08000	66.86164				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.19000	64.15843	7.19000	64.14598				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.16000	62.05375	7.16000	62.04176				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.13000	60.03552	7.13000	60.02397				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.10000	58.09978	7.10000	58.08865				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.06000	56.28778	7.06000	56.27705				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.02000	54.55339	7.02000	54.54305				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.68500	49.65698		7.68500	49.64670			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.64500	48.00008		7.64500	47.99018			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.60500	46.41637		7.60500	46.40685			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.56500	44.90225		7.56500	44.89309			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.52500	43.45430		7.52500	43.44549			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.48500	42.06930		7.48500	42.06080			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.44500	40.74417		7.44500	40.73599			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.40500	39.47605		7.40500	39.46816			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.27243			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64513			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.76439			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.52478			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.97730			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	21.52495		100.00000	21.47105			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.00600		100.00000	14.96884			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	26.30033		100.00000	26.23520			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	59.25448		100.00000	59.10609			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	27.43842		100.00000	32.17060			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	20.69780		100.00000	20.64442			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.03747		100.00000	8.01252			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	12.75004		100.00000	12.71717			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	10.90208		100.00000	10.87397			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.10183		100.00000	9.07836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47610			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96067			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.87808			0.00	80,000,000	40,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.21292			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.22367			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39870			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.99680			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23339			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19468			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	15.84153		100.00000	15.80314			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.11283		100.00000	11.08591			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.20712		100.00000	9.18481			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.50774		100.00000	8.48713			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55407			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.14026			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.69251			0.00	5,000,000,000	2,500,000,000.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99087			0.00	6,000,000,000	3,000,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14706			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.66761			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.01822			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	86.70970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.87654			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.93379			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.79359			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.14305			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.70563			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.80922			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.07319		12.35000	103.03907			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.53015		100.00000	14.49376			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16310			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.67898			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.63403		100.00000	5.62023			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.45627		100.00000	24.39570			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	56.31801		100.00000	56.17698			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.31673		100.00000	14.29919			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	30.08385		100.00000	30.00851			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.97489			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.41754			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.57000	110.37336		8.57000	110.34792			536,482,000,000.00	62,600,000	820,600,000.00
RW23	On 10/12/2023	Spot Bond		8.73500	107.00030		8.73500	106.97518			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.42500	91.09617		9.42500	108.72471			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.46930			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.57000	108.25855		7.57000	108.23632			293,716,000,000.00	38,800,000	1,169,400,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	107.25600		10.00000	107.22800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21887			0.00	141,400,000	141,400,000.00
SBK14	On 01/12/2017	Spot Bond	8.73500		104.80467		8.73500	104.78005			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.87585			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.04430			0.00	0	190,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.50774			0.00	65,000,000	32,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.98162			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.96481			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.18118			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.03744			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.05000		103.31830		7.05000	103.29863			4,899,096,465,000.00	694,907,300	694,907,300.00
SBK9	On 10/04/2018	Spot Bond	8.42000		103.41896		8.42000	103.39552			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.64000		102.71577		7.64000	102.69449			0.00	0	929,450,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.55335		7.96000	102.53124			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40000		102.83791		7.40000	102.81727			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.08500		100.25703		8.08500	100.23507			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54500		102.76408		7.54500	102.74306			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.73000		102.67004		7.73000	102.64852			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.86645			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.37894			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.73500		106.78389		7.73500	106.76151			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34232			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.61183			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.42402			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.74000		108.98176		8.74000	108.95615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.64500	105.89976		9.64500	105.87220			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.48361			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38247			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.47132			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.50476			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.50000	103.86102		8.50000	103.83714		3,536,850,000,000.00		416,100,000	713,100,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.20058		100.00000	20.15537			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.02500	107.18112		9.02500	107.15499			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.01958			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.53500	102.62204		8.53500	102.59849			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.65500	92.52167		9.65500	92.49758			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.40788			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.39500	105.14161		9.39500	105.11510			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.81505			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.80965			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.54500	103.17727		9.54500	103.15070			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.79002			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.81116			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.54000	98.64651		8.54000	98.62372			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.66500	97.37598		9.66500	97.35060			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.24500	97.00977		10.24500	96.98301			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.97000	100.85572		8.97000	100.83128		717,600,000,000.00		80,000,000	165,300,000.00
SBS9	On 07/07/2016	Spot Bond		7.37000	106.97112		7.37000	106.94973		26,532,000,000,000.00		3,600,000,000	2,130,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.37000	125.99062		2.37000	272.73437			0.00	0	180,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500	100.91713		2.14500	128.67455			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	18.75755		100.00000	20.98837			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	101.10298			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	25.89143		100.00000	25.82731			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.27875		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000	113.39933		2.77000	127.20447			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.81546		6.50000	102.79739			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99489			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51377			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.92175			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.71500	101.75625		8.71500	101.73241			348,600,000,000.00	40,000,000	299,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66876			0.00	0	4,100,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40522			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.61721			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.99473		100.00000	21.93965			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94097			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	85.41724		100.00000	85.22222			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.07520	100.00000	38.97843				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.88739	100.00000	34.80100				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.15358	100.00000	28.08463				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.02500		102.49044	9.02500	102.46545				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.11345				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.54018				0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.31256				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.62000		103.30265	7.62000	103.28132				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.52000		101.61038	8.52000	101.04610				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.08500		100.25703	8.08500	104.35466				0.00	0	5,309,350,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.29281				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.41965				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.73802				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.27619				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.28364				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14622				0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.78500		104.12645	7.78500	104.10460				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.03138				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.30468				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.09912				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.82000		100.12750	8.82000	100.10377			2,390,220,000,000.00		271,000,000	526,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.15426				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92974			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.65000		94.16382		8.65000	94.14191			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.65000		94.16382		8.65000	94.14191			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.39000		96.59842		8.39000	96.57649			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81433			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.56500		101.43003		7.56500	101.40922			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.51000		109.53317		2.51000	109.94970			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.08000		101.46047		8.08000	101.43839			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22745			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.59500		108.55447		9.59500	108.52653			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.13655			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.81500		77.71275		9.81500	77.69251			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.02139			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.05845			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.57046			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.18178			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.53915			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.27365			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	100.00000		1.45166		100.00000	1.43287		250,000,000,000,000.00	2,500,000,000	2,000,000,000.00	
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98272			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86193			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.10728			0.00	4,000,000,000	4,000,000,000.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.10974			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.00129			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.84320			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.79437			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.75875			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84511			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.70820			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.57979			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.61000	102.46563		6.61000	102.44733			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.35500	108.43805		8.35500	108.41368			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	56.30949		100.00000	56.16848			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94821			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.67599			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13724			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45307			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.52674			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.31770			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.13963			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73446			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.77228			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62000	102.36736		7.62000	102.34621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.99479			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.02118			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.08795		7.83000	101.06650			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.98028			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01327			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06385			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.98028			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01327			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.70806			7.16000	100.97639			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07788			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07261			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.19899			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18190			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.69655			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63785			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97896			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.02118			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.21111		8.73000	101.18722			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69915			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01327			0.00	0	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.39000	99.15096			8.39000	100.56909			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51878			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03345			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06602			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08137			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19636			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19110			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16651			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60521			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61044			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61121			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.27805			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.28735			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.74000		101.80705		8.74000	101.95675			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.28177			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.29480			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.65000		99.99391		8.65000	99.97052			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.56147			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.59123			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.76000		96.80101		8.76000	98.96924			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.31152			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.31152			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.62466			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.34116			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.34116			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.68395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.46065			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.46065			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.92292			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03478			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.55533		101.06155	6.53895			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	101.26615			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.01481			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47775			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.01481			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.02813			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.03478			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00682			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02813			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10133			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.10133			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10133			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20774			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.23433			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.73179			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.76488			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.75164			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.70000	104.98642		6.70000	104.96733			536,000,000,000.00	80,000,000	1,121,900,000.00
TL20	On 22/02/2020	Spot Bond		9.09000	88.34528		9.09000	88.29327			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.64500	106.76744		7.64500	106.74531			2,151,303,000,000.00	281,400,000	30,282,100,000.00
TN20	On 17/09/2020	Spot Bond		8.92000	106.57222		8.92000	106.54653			1,838,412,000,000.00	206,100,000	19,166,900,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.05709		100.00000	1.05447			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.19000	113.14439		9.19000	113.11631			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.44500	100.84867		9.44500	100.82296			0.00	0	16,730,000,000.00
TN27	On 14/11/2027	Spot Bond		9.50500	98.42392		9.50500	98.39868			31,736,244,500,000.00	3,338,900,000	19,178,500,000.00
TN30	On 09/10/2030	Spot Bond		9.84500	109.53209		9.84500	109.50318			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.27000	108.78363		10.27000	108.75371			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98170			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.31838			0.00	193,443,300	193,443,300.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.43838			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.44922			0.00	0	543,600,000.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.45029			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.50353			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.61392			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.44978			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.25600		10.00000	107.22800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.27588			0.00	0	13,700,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.30162			0.00	0	28,500,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07459			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.14399			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138		9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156		100.00000	10.23511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.85908			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.85047			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.84570			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.84474			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.81798			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.75878			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.53854		100.00000	12.50714			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.81674			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.56259			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.31124			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.56587			0.00	0	30,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.30657			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.72848			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.51321			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.23145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.93672			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.66464			0.00	1,000,000,000	47,300,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.69117			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.55030			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.60585			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.14678			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.79222			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	94.14989			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.13952			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.94146			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.55777			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	100.00000		50.57297	100.00000	50.47702			270,000,000,000,000.00	2,700,000,000	7,700,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.50966	100.00000	13.47584				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.99342			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96534			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87596			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.83802			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65205			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.48718			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.46301			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.22734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19740			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.08370			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21849			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.97274			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.20041			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.67000		109.54527		8.67000	109.52001			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		7.41772		100.00000	7.40271			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.24651		100.00000	7.23183			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31306			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82239			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		67.21915		100.00000	67.09559			0.00	0	7,700,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.57663			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.59469			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.59551			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.43737			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.47562			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.96450		100.00000	6.95041			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.79329		100.00000	6.77954			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.76000		110.06205		6.76000	110.04184			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.61425		1.99000	234.61503			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.47000		103.05684		6.47000	103.03882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2		On 28/05/2017	Spot Bond	7.18500	106.17770	7.18500	106.15699			0.00	0	4,733,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.47500	107.94709	7.47500	107.92521			0.00	0	71,912,000.00
WSP4		On 28/05/2020	Spot Bond	7.76500	107.73189	7.76500	107.70922			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.81000	108.28926	7.81000	108.26634			0.00	0	2,700,000,000.00
Z014		On 30/06/2015	Spot Bond	6.10000	98.16261	6.10000	98.14651			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.03000	96.44157	6.03000	96.42583			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.10000	98.14651	6.10000	98.13041			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	6.86500	73.53045	6.86500	73.51674			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	34.59159	100.00000	34.52596			0.00	0	0.00
Total for j-Bonds :										1.29e+017	13,137,570,670	6397645409370.00
Grand Total:										1.29e+017	13,137,690,768	6397649739444.00