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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 19/12/2014	Any day expiry		11.56420	11.56420		11.54450	11.54450		11.13	115,642,000.00	10,000	0.00
\$ / R	On 23/12/2014	Any day expiry		11.56580	11.56580		11.54140	11.54140		11.94	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	181.45520	0.18146	170.77640	0.17078	181.455	14.41	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	25.60990	0.02561	30.48620	0.03049	25.610	14.01	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry		11.58370	11.58370		11.56340	11.56340		12.30	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	552.09710	0.55210	534.11340	0.53411	552.097	14.10	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	31.61920	0.03162	38.72030	0.03872	31.619	13.33	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	240.30980	0.24031	230.81420	0.23081	240.310	12.94	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	56.60980	0.05661	67.41420	0.06741	56.610	12.94	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	121.41110	0.12141	141.02090	0.14102	121.411	12.36	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	240.13280	0.24013	264.39940	0.26440	240.133	13.33	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry		11.60010	11.60010		11.57900	11.57900		12.49	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry		11.63560	11.63560		11.61310	11.61310		13.11	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	9.35470	0.00935	10.20020	0.01020	9.355	13.35	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	33.74740	0.03375	40.02180	0.04002	33.747	12.12	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	300.59590	0.30060	292.66010	0.29266	300.596	12.72	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.82620	0.00083	1.18340	0.00118	0.826	22.33	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.63950	11.63950		11.61700	11.61700		13.22	0.00	0	268.00

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 30/01/2015	Any day expiry	11.62	Call	216.97530	0.21698	214.20230	0.21420	216.975	13.16	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	207.63000	0.20763	206.12000	0.20612	207.630	13.20	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.69110	11.69110	11.66810	11.66810		13.73	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	19.14510	0.01915	21.83620	0.02184	19.145	12.52	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	62.98410	0.06298	71.85010	0.07185	62.984	12.40	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	318.41840	0.31842	312.51930	0.31252	318.418	13.49	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	7.68920	0.00769	5.34380	0.00534	7.689	23.36	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.69310	11.69310	11.67010	11.67010		13.75	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.69520	11.69520	11.67210	11.67210		13.77	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.72160	11.72160	11.69830	11.69830		13.85	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.72970	11.72970	11.70630	11.70630		14.03	90,201,393.00	7,690	1,193,002.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.73800	0.00574	5.97760	0.00598	5.738	14.89	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	8.20540	0.00821	8.55180	0.00855	8.205	13.81	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	11.36820	0.01137	11.85770	0.01186	11.368	12.87	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	19.30500	0.01931	21.96380	0.02196	19.305	12.43	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	23.01590	0.02302	26.05870	0.02606	23.016	12.43	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	26.39170	0.02639	29.76550	0.02977	26.392	12.43	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	27.29550	0.02730	30.75610	0.03076	27.296	12.43	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	37.79850	0.03780	42.20310	0.04220	37.798	12.43	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	781.01150	0.78101	763.09890	0.76310	781.011	12.43	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	586.02980	0.58603	573.76510	0.57377	586.030	12.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	122.42230	0.12242	134.37570	0.13438	122.422	12.83	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	488.61280	0.48861	478.74530	0.47875	488.613	13.10	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	166.90110	0.16690	180.73880	0.18074	166.901	13.15	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	183.56640	0.18357	198.00130	0.19800	183.566	13.26	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	201.14680	0.20115	216.15760	0.21616	201.147	13.36	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	409.32900	0.40933	401.49740	0.40150	409.329	13.47	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	404.08940	0.40409	396.39510	0.39640	404.089	13.49	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	224.38940	0.22439	240.09510	0.24010	224.389	13.49	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	378.72280	0.37872	371.68470	0.37168	378.723	13.63	94,680.70	250	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	254.11320	0.25411	270.60380	0.27060	254.113	13.65	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	313.61920	0.31362	332.07210	0.33207	313.619	13.95	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	274.77910	0.27478	272.10980	0.27211	274.779	14.44	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	435.74270	0.43574	456.96740	0.45697	435.743	14.68	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	231.97450	0.23197	230.36720	0.23037	231.975	15.01	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	499.51430	0.49951	521.37190	0.52137	499.514	15.05	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	229.21430	0.22921	227.67190	0.22767	229.214	15.05	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	130.26380	0.13026	130.68370	0.13068	130.264	17.12	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	900.56380	0.90056	924.38370	0.92438	900.564	17.12	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	119.91020	0.11991	120.45060	0.12045	119.910	17.46	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	116.30510	0.11631	116.88210	0.11688	116.305	17.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	94.71140	0.09471	95.46390	0.09546	94.711	18.48	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	76.17780	0.07618	76.42890	0.07643	76.178	19.39	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	30.61600	0.03062	31.73030	0.03173	30.616	23.69	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.75210	11.75210	11.72840	11.72840		14.09	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	33.64250	0.03364	37.69440	0.03769	33.643	12.57	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	66.32100	0.06632	72.68740	0.07269	66.321	12.55	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	87.80520	0.08781	97.75590	0.09776	87.805	12.53	0.00	0	250.00

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\$ / R	On 27/03/2015	Any day expiry	11.61	Call	407.24390	0.40724	399.82270	0.39982	407.244	13.73	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	320.55830	0.32056	316.81060	0.31681	320.558	14.32	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	33.99980	0.03400	35.61290	0.03561	34.000	26.69	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.76220	11.76220	11.73860	11.73860		14.05	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	104.79890	0.10480	114.46750	0.11447	104.799	12.65	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	210.23270	0.21023	208.98670	0.20899	210.233	15.93	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.81680	11.81680	11.79320	11.79320		14.17	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	48.21020	0.04821	53.82850	0.05383	48.210	12.62	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	107.78230	0.10778	117.71460	0.11771	107.782	12.55	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	336.83700	0.33684	333.28630	0.33329	336.837	14.89	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	61.10710	0.06111	60.90760	0.06091	61.107	27.39	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.87550	11.87550	11.85190	11.85190		14.25	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	59.42880	0.05943	66.43570	0.06644	59.429	12.60	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	80.50940	0.08051	89.14050	0.08914	80.509	12.58	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	122.42100	0.12242	133.74070	0.13374	122.421	12.54	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	438.93850	0.43894	434.18690	0.43419	438.938	14.42	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	341.37290	0.34137	337.92460	0.33792	341.373	15.48	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	83.54370	0.08354	82.58150	0.08258	83.544	27.89	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.90190	11.90190	11.87820	11.87820		14.36	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.90790	11.90790	11.88430	11.88430		14.36	18,695,403.00	1,570	90,891.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	55.80920	0.05581	62.86310	0.06286	55.809	12.59	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	58.33810	0.05834	65.60780	0.06561	58.338	12.59	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	65.05660	0.06506	72.88350	0.07288	65.057	12.59	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	94.35100	0.09435	104.32730	0.10433	94.351	12.58	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	98.13930	0.09814	108.36790	0.10837	98.139	12.58	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	169.61850	0.16962	183.78060	0.18378	169.618	12.57	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	208.67150	0.20867	223.89270	0.22389	208.672	12.87	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	229.90060	0.22990	245.60420	0.24560	229.901	13.02	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	252.23790	0.25224	268.39210	0.26839	252.238	13.16	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	608.05640	0.60806	601.41820	0.60142	608.056	13.46	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	516.17510	0.51618	510.79670	0.51080	516.175	14.06	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	292.65550	0.29266	289.41640	0.28942	292.655	16.56	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	278.95420	0.27895	275.80220	0.27580	278.954	16.79	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	219.65740	0.21966	216.76140	0.21676	219.657	17.99	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	191.87950	0.19188	189.16560	0.18917	191.880	18.67	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	166.35190	0.16635	163.87580	0.16388	166.352	19.38	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.93640	11.93640	11.91280	11.91280		14.48	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	68.68150	0.06868	77.41380	0.07741	68.681	12.52	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	136.51230	0.13651	147.93630	0.14794	136.512	12.59	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	341.63630	0.34164	338.17610	0.33818	341.636	16.15	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	91.01880	0.09102	85.21620	0.08522	91.019	27.53	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.00510	12.00510	11.98110	11.98110		14.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	76.08820	0.07609	83.32520	0.08333	76.088	12.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	147.94520	0.14795	159.85800	0.15986	147.945	12.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	351.79600	0.35180	348.50600	0.34851	351.796	16.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	105.81790	0.10582	102.80100	0.10280	105.818	27.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.06540	12.06540	12.04120	12.04120		14.64	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	83.28330	0.08328	89.58790	0.08959	83.283	12.36	0.00	0	300.00

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\$ / R	On 27/08/2015	Any day expiry	11.15	Put	155.43350	0.15543	166.58150	0.16658	155.434	12.53	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	353.60700	0.35361	350.54170	0.35054	353.607	17.34	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	110.45750	0.11046	106.94650	0.10695	110.458	26.69	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.09450	12.09450	12.07020	12.07020		14.74	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.10280	12.10280	12.07850	12.07850		14.72	242,056.00	20	26,864.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	60.45960	0.06046	64.03260	0.06403	60.460	12.60	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,567.10350	1.56710	1,546.58750	1.54659	1,567.104	12.56	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	117.06050	0.11706	126.15540	0.12616	117.060	12.29	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,224.29630	1.22430	1,209.29260	1.20929	1,224.296	12.31	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	121.49630	0.12150	130.79260	0.13079	121.496	12.31	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	199.11390	0.19911	211.39650	0.21140	199.114	12.61	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	271.66320	0.27166	289.75060	0.28975	271.663	12.83	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	290.19250	0.29019	308.61520	0.30862	290.193	12.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	647.03090	0.64703	643.72900	0.64373	647.031	14.41	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	488.67320	0.48867	485.89480	0.48589	488.673	15.88	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	368.18100	0.36818	365.48860	0.36549	368.181	17.47	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	243.84760	0.24385	240.73100	0.24073	243.848	19.93	0.00	0	95,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	217.81680	0.21782	214.64690	0.21465	217.817	20.69	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	201.84730	0.20185	201.10770	0.20111	201.847	21.56	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.13230	12.13230	12.10780	12.10780		14.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	89.89460	0.08989	95.25830	0.09526	89.895	12.32	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	160.28020	0.16028	171.96470	0.17196	160.280	12.41	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	238.57750	0.23858	252.56310	0.25256	238.578	12.73	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	356.44400	0.35644	354.04150	0.35404	356.444	17.96	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	262.41860	0.26242	259.95210	0.25995	262.419	19.80	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	123.20630	0.12321	120.69620	0.12070	123.206	26.52	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.19660	12.19660	12.17160	12.17160		14.85	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	93.63110	0.09363	102.40430	0.10240	93.631	12.22	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	162.91550	0.16292	177.31260	0.17731	162.915	12.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	358.91200	0.35891	357.70770	0.35771	358.912	18.48	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	137.82570	0.13783	135.55220	0.13555	137.826	26.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.25670	12.25670	12.23110	12.23110		14.88	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	96.44470	0.09644	110.79500	0.11079	96.445	12.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	163.62670	0.16363	179.59380	0.17959	163.627	12.16	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	360.34530	0.36035	360.87350	0.36087	360.345	18.97	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	135.18200	0.13518	136.75390	0.13675	135.182	26.14	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.28450	12.28450	12.25880	12.25880		14.95	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.29100	12.29100	12.26510	12.26510		14.94	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	120.66660	0.12067	136.97200	0.13697	120.667	12.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,461.66660	1.46167	1,452.07200	1.45207	1,461.667	12.01	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,420.04960	1.42005	1,410.59050	1.41059	1,420.050	11.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,269.91270	1.26991	1,261.57710	1.26158	1,269.913	12.20	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,135.31340	1.13531	1,127.72890	1.12773	1,135.313	12.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	326.21340	0.32621	0.00000	0.00000	326.213	12.88	189,203.77	580	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	528.73360	0.52873	528.23010	0.52823	528.734	16.78	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	507.59300	0.50759	507.44750	0.50745	507.593	17.03	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	487.78850	0.48779	487.96680	0.48797	487.788	17.28	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	445.18370	0.44518	446.03780	0.44604	445.184	17.89	0.00	0	40,051.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	322.48630	0.32249	0.00000	0.00000	322.486	20.05	187,042.05	580	580.00
\$ / R	On 21/12/2015	Any day expiry			12.31240	12.31240	12.28640	12.28640		14.90	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	98.27990	0.09828	115.27770	0.11528	98.280	12.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	164.28070	0.16428	183.13200	0.18313	164.281	12.06	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	359.46600	0.35947	361.64090	0.36164	359.466	19.47	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	130.73460	0.13073	133.62210	0.13362	130.735	25.93	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.48600	12.48600	12.45850	12.45850		15.37	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.49240	12.49240	12.46490	12.46490		15.37	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.67880	12.67880	12.64970	12.64970		15.58	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.68740	12.68740	12.65820	12.65820		15.68	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.88880	12.88880	12.85800	12.85800		15.90	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89740	12.89740	12.86650	12.86650		15.89	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.08170	13.08170	13.04920	13.04920		16.06	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.09240	13.09240	13.05980	13.05980		16.06	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.72970	11.72970	11.70630	11.70630		14.03	680,322.60	58	1,509.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	56,551.43700	0.56551	55,374.18180	0.55374	56,551.437	12.78	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.90790	11.90790	11.88430	11.88430		14.36	107,171.10	9	82.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.10280	12.10280	12.07850	12.07850		14.72	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.29100	12.29100	12.26510	12.26510		14.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.19390	18.19390	18.15320	18.15320		12.14	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	287.24960	0.28725	320.87530	0.32088	287.250	12.18	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	467.63090	0.46763	506.22480	0.50622	467.631	12.76	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	563.99250	0.56399	604.04610	0.60405	563.993	13.03	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	3.08880	0.00309	3.37970	0.00338	3.089	19.46	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.46080	0.00146	1.60570	0.00161	1.461	21.21	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.43070	0.00143	1.57270	0.00157	1.431	21.26	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.34880	18.34880	18.30660	18.30660		13.39	4,990,873.60	272	33,441.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	39.08320	0.03908	43.15510	0.04316	39.083	13.32	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	61.18010	0.06118	67.74610	0.06775	61.180	12.92	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	271.75780	0.27176	265.77480	0.26577	271.758	14.73	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	219.27350	0.21927	213.99670	0.21400	219.273	15.24	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	154.31100	0.15431	150.80500	0.15081	154.311	15.89	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.61440	18.61440	18.57170	18.57170		14.28	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.90930	18.90930	18.86430	18.86430		13.72	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.19970	19.19970	19.15050	19.15050		14.99	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09845	0.09845	0.09836	0.09836		15.51	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10004	0.10004	0.09995	0.09995		15.20	0.00	0	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10184	0.10184	0.10175	0.10175		16.47	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.38170	14.38170	14.33010	14.33010		12.97	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	303.52990	0.30353	287.01550	0.28702	303.530	13.00	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	331.82990	0.33183	366.91550	0.36692	331.830	13.00	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.43120	14.43120	14.37900	14.37900		13.28	3,824,268.00	265	75,558.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	38.27360	0.03827	46.24050	0.04624	38.274	11.87	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	103.09230	0.10309	123.12650	0.12313	103.092	11.86	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	167.36990		0.16737		191.95250	0.19195	167.370	12.30	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	174.87670		0.17488		199.88340	0.19988	174.877	12.34	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	275.29280		0.27529		304.71990	0.30472	275.293	12.84	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	204.68770		0.20469		194.50950	0.19451	204.688	15.03	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	194.62910		0.19463		184.82290	0.18482	194.629	15.19	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	160.04940		0.16005		152.01740	0.15202	160.049	15.84	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	155.56030		0.15556		147.72460	0.14772	155.560	15.94	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	151.22810		0.15123		143.58120	0.14358	151.228	16.04	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	149.81670		0.14982		142.22970	0.14223	149.817	16.07	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	144.33280		0.14433		136.98410	0.13698	144.333	16.20	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	127.02750		0.12703		120.42000	0.12042	127.028	16.66	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.63390		14.63390		14.58100	14.58100		13.85	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	635.89660		0.63590		614.49010	0.61449	635.897	13.30	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.66310		14.66310		14.61020	14.61020		13.84	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	86.24110		0.08624		100.54230	0.10054	86.241	12.18	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	363.10810		0.36311		346.97740	0.34698	363.108	15.68	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.92380		14.92380		14.86890	14.86890		14.27	29,847.60	2	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.18410		15.18410		15.12590	15.12590		14.58	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	241.43030		0.24143		267.88300	0.26788	241.430	12.31	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	546.27360		0.54627		532.93720	0.53294	546.274	17.29	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			533.86500		533.86500		534.72600	534.72600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			542.36300		542.36300		543.24000	543.24000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.32800		446.32800		446.79600	446.79600			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.43300		453.43300		453.91000	453.91000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			527.74000		527.74000		528.50300	528.50300			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			536.14100		536.14100		536.91800	536.91800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.32200		482.32200		482.95700	482.95700			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			490.00000		490.00000		490.64700	490.64700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.40400		498.40400		499.07200	499.07200			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.52190		9.52190		9.52090	9.52090		12.21	0.00	0	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	168.95320		0.16895		166.43540	0.16644	168.953	12.19	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	161.73040		0.16173		158.56360	0.15856	161.730	12.84	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	59.85530		0.05986		57.97210	0.05797	59.855	14.38	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.60900		9.60900		9.60840	9.60840		12.22	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.71010		9.71010		9.70890	9.70890		12.81	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.09280		10.09280		10.06040	10.06040		11.30	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.22590		10.22590		10.19260	10.19260		11.94	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			303.33660		303.33660		297.49940	297.49940			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGB	On 05/01/2015	Can-Do Future	111.19880		111.19880		107.10140	107.10140			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.99740		11.99740		11.94510	11.94510		13.81	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.20310		12.20310		12.14940	12.14940		14.45	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86480		1.86480		1.86090	1.86090		12.68	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87930		1.87930		1.87550	1.87550		13.70	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.08678		125.08678		125.10134	125.10134			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.57853		125.57853		125.59410	125.59410			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.50310		85.72655		9.48880	85.83382			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.58673		83.30342		9.57194	83.41270			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.65892		84.74834		9.64343	84.86125			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	480.38900		480.38900		481.00300	481.00300			0.00	0	436.00
GOVI	On 07/05/2015	GOVI	488.03600		488.03600		488.66200	488.66200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	496.40600		496.40600		497.05300	497.05300			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.35330		118.35330		118.58524	118.58524			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.24697		120.24697		120.48335	120.48335			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.51010		126.51010		126.52596	126.52596			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.53424		128.53424		128.55128	128.55128			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	128.04732		128.04732		128.35016	128.35016			0.00	0	5,889.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/05/2015		Bond Future	128.72719	128.72719		129.03534	129.03534			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	136.45665	136.45665		136.81262	136.81262			0.00	0	2,640.00
I2050	On 07/05/2015		Bond Future	138.63986	138.63986		139.00240	139.00240			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	225.11200	225.11200		225.06700	225.06700			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.71400	228.71400		228.66900	228.66900			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	232.65500	232.65500		232.61300	232.61300			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	610.55200	610.55200		610.65500	610.65500			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	620.50200	620.50200		620.60900	620.60900			0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.17000	93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.26000	93.74000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.33000	93.67000		6.33000	93.67000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.52000	93.48000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.66000	93.34000		6.66000	93.34000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.89000	93.11000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.04000	92.96000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.43000	92.57000		7.43000	92.57000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12730	0.12730		0.12700	0.12700			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06140	0.06140		0.06020	0.06020		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05330	0.05330		0.05240	0.05240			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.23030	1.23030		1.22830	1.22830			0.00	0	60.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.23140	1.23140		1.22940	1.22940			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	8.02233	120.18411		7.99748	120.39593		7.58	0.00	0	45,267.00
R186	On 05/02/2015	8.00	Put	1,416.30000	1.41630		1,323.08000	1.32308	1,416.300	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	1,206.50000	1.20650		1,124.01000	1.12401	1,206.500	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	11.24000	0.01124		10.23000	0.01023	11.240	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.07895	122.09720		8.05312	122.31294		7.63	0.00	0	151.00
R186	On 06/08/2015		Bond Future	8.11986	118.91337		8.09277	119.13535		8.02	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	944.14000	0.94414		904.47000	0.90447	944.140	8.44	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	8.14175	121.08747		8.11304	121.31867		7.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	9.00	Put	1,233.03000		1.23303	1,187.00000	1.18700		1,233.030	8.23	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 05/02/2015	Bond Future			286.60239		286.60239	285.79417	285.79417				0.00	0	898.00
R197	On 07/05/2015	Bond Future			291.18780		291.18780	290.36804	290.36804				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
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.33826		237.33826	237.36814	237.36814				0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.13532		241.13532	241.16720	241.16720				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.85739		102.85113	7.83252	102.99701			5.67	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.91644		100.56422	7.89042	100.71284			6.05	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.95728		102.30796	7.92971	102.46128			6.10	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	308.22000		0.30822	292.88000	0.29288		308.220	6.48	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.95854		106.37683	6.93283	106.43803			1.82	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,725.00000		1.72500	1,785.80000	1.78580		1,725.000	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.01817		103.90365	6.98923	103.96628			1.85	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.02092		105.70562	6.98706	105.77152			1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.44335		96.48807	8.42366	96.64947				0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future			8.50396		98.02446	8.48361	98.18876				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.59972		99.89151	8.58008	100.06220				0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.66020		97.32650	8.63990	97.50043				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.70834		99.01486	8.68719	99.19380				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.66700		98.60197	8.65240	98.74266				0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.72520		100.17192	8.71013	100.31532				0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.77335		97.64917	8.75762	97.79716				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 05/02/2015	Bond Future			7.24480		103.61038		7.21431	103.71313		2.86	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future			7.31123		105.25970		7.27815	105.36449		2.85	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.34312		103.04588		7.30646	103.15466		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	140.30000		0.14030		129.73000	0.12973	140.300	3.18	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.79663		99.75051		8.77695	99.95528			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.85420		101.33880		8.83393	101.54722			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.90241		98.71099		8.88135	98.92525			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.75671		103.85935		8.74211	104.01640			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.80908		101.08220		8.79404	101.24221			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.85160		102.83505		8.83595	103.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.49491		99.51871		7.46981	99.62004		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.56580		101.10310		7.53898	101.20646		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,308.85000		1.30885		1,375.81000	1.37581	1,308.850	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.60998		99.21194		7.58076	99.31920		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	990.95000		0.99095		1,041.14000	1.04114	990.950	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.61421		101.02601		7.58177	101.13955		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,160.18000		1.16018		1,212.75000	1.21275	1,160.180	3.85	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.62723		98.21898		7.60225	98.33656		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.68938		96.38286		7.66300	96.50269		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.72904		98.05448		7.70075	98.17844		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	217.66000		0.21766		206.00000	0.20600	217.660	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.74150		96.44368		7.71066	96.57409		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	689.85000		0.68985		660.79000	0.66079	689.850	5.14	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.59007		79.63425		8.57544	79.75103		11.06	0.00	0	29,898.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/05/2015	Bond Future			8.64218		77.75417		8.62712	77.87308		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.68333		79.10288		8.66766	79.22549		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	499.00000		0.49900		488.04000	0.48804	499.000	12.98	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.68306		177.68306		177.70565	177.70565			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.45049		178.45049		178.47450	178.47450			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			131.64241		131.64241		131.66124	131.66124			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			133.74878		133.74878		133.76861	133.76861			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future			136.48323		136.48323		136.50059	136.50059			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future			138.66700		138.66700		138.68538	138.68538			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.48362		90.26632		8.46395	90.42138		9.50	0.00	0	23,596.00
R213	On 07/05/2015	Bond Future			8.53867		88.15889		8.51838	88.31675		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.58201		89.68752		8.56087	89.85001		10.51	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future			8.68065		80.54567		8.66604	80.66810		11.65	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future			8.73110		78.53667		8.71606	78.66144		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.77164		79.89849		8.75601	80.02704		12.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future			21,575.85000		21,575.85000		21,519.77000	21,519.77000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.97420		4.97420		4.95720	4.95720		9.99	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future			4.95640		4.95640		4.93550	4.93550		9.73	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future			1.80060		1.80060		1.80100	1.80100			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.76290		1.76290		1.75940	1.75940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										234,884,261.43	21,296	3 869 854.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.89951				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.99000	102.18448	6.99000	102.16541				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.97813				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.36500	105.53529	8.36500	105.51140				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.43495				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.03500	103.95213	9.03500	103.92690				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.07900	10.00000	104.05100				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.63255				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.71775				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.23000	97.73147	9.23000	97.70711				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.99025	100.00000	10.94192				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.99637	10.84000	100.96693				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.11000	102.19858	7.11000	102.17903				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.65679				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.69000	104.75305	8.69000	104.72845				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.14800	10.00000	105.12100				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.41000	125.00661	2.41000	270.24275				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.82285				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64689				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12321				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.12809				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.13122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.49032			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.22902			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.93441			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	83.67502	100.00000	83.48655			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.15000	172.20230	2.15000	172.19218			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	163.03275	2.76000	163.02058			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	173.93238	2.17000	173.92214			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	185.97614	1.82000	185.96688			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.88625	79.04061	7.88625	79.02417			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.88625	79.04061	7.88625	79.02417			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.84000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02000			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.98000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.02000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.45000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	91.08000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	90.47000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.55034			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.43438			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	90.12000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.06500	99.94196	7.06500	99.96130			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	89.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88042			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.28000		108.00873		7.28000	107.98739			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47689			0.00	2,000,000,000	500,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000		95.06396		2.65000	108.99902			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		102.98068		2.39000	162.21729			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.91527		2.29000	215.85077			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	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.40500		92.32985		9.40500	93.11631			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	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.10705			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.24000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.88375		9.63000	107.86502			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			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	9.37000		108.12239		9.37000	108.09519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond	8.74000		92.11029		8.74000	92.08864			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			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	9.46500		107.41220		9.46500	107.38491			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.26232			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.16105			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.04000		107.79372		8.04000	107.77025			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.74500		105.20580		8.74500	105.18106			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.15000		101.60243		7.15000	101.58302			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.82000		97.87565		8.82000	97.85245			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.56500		97.18246		9.56500	97.15738			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.59500		104.56131		7.59500	104.53979			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		216.29134		2.22000	274.02451			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000		127.87487		1.69000	130.72097			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500		130.19654		2.22500	132.80382			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00477		100.00000	0.00475			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.67432		100.00000	66.51280			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.44000		105.07585		11.44000	105.04356			22,880,000,000,000.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91726			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.55235		100.00000	5.53860			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.93951			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25453			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.09459		100.00000	33.01264			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89501			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.07041		11.00000	67.05124			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.09459		100.00000	33.01264			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02216			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02442			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02116			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02213			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39941			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39941			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41905			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41905			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37976			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.24522			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87696			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02146			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.02190			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02212			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02159			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02063			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.22000	103.07736		9.22000	103.17498			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.30318			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.95260			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.22238			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.86141			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.90971			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.02107			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.02266			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46768			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.02294			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.95204			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.84465			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.66170			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.02117			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11756			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01877			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01829			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01923			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02089			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01991			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01886			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01917			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.65284		10.23000	102.62456			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01931			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01900			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.22876			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.30500	101.88852		9.30500	101.86306			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02073			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.48409		1.75000	116.58703			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13629			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02160			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02225			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02093			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31949			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44270			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02070			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05610			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02213			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02019			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02118			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02153			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41487			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63814			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02169			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02169			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02436			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02322			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95395			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02436			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.31396			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02217			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02331			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.16969			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.08929			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02041			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02022			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.64955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02073			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.01971			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02160			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02043			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02041			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.02085			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32638			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21480			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.17943			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.62214			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47961			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.52235			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.88502	100.00000	22.82958				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	11.31971	100.00000	11.28397				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.64356			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.33500			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.46577			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.64002			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.29245			0.00	360,000,000	90,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.82500	99.65380		7.82500	99.63279		61,035,000,000,000.00	7,800,000,000	1,950,000,000.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.65783			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.92552			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67500	102.01756		8.67500	101.99363			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46500	114.32570		9.46500	114.29665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.28500	107.21742		7.28500	107.19623			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.14500	101.28071		9.14500	101.25569			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.21859		100.00000	13.18918			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.83000	102.01243		9.83000	101.98539			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.57128		2.64000	166.55928			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.37524			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29049			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	69.12879		100.00000	68.99811			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88024			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.86238			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16243			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69750			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05825			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	106.30170			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08410			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34524			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	100.67000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.34051			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.58696			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.85127		2.54000	297.32746			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	93.31808			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	108.55591			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.49740			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.03832			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	90.69738			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35119			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02095			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.94414			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.05217		2.55500	207.83960			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	26.52857		100.00000	26.46953			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.31529		100.00000	16.24195			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.40817		100.00000	16.33441			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.99021		100.00000	15.91833			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21897			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01882			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.84393			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.77500	105.46556		8.77500	105.44068			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.13223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.38144			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91265			0.00	170,000,000	170,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.61755			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.31500		101.58867		9.31500	101.56326			0.00	0	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.52000		105.69134		7.52000	105.66990			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		40.33747		100.00000	40.16009			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.48376			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.64000		105.38531		8.64000	105.36083			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97504		101.26382		10.97504	100.88901			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.96369		100.04188		10.96369	100.00047			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.99613		100.01133		10.99613	99.97957			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.77432			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.02793		100.10303		11.02793	99.94866			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72396		99.92016		11.72396	99.88588			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.76905			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.76905			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.76912			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22504		99.58465		11.22504	99.60125			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.14990		100.64862		11.14990	100.00093			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.96369		100.04188		10.96369	100.00047			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.07720		100.40904		11.07720	100.13639			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.25837		96.71035		10.25837	99.89360			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.78072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76966			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76966			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.56941			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.11277		100.67644		10.11277	102.89663			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41500		99.08935		11.41500	99.05905			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77621			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.34000		75.45130		11.34000	97.16062			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.64145			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.80106			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		91.07517		9.28000	99.80076			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.77293			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.17500		71.85297		11.17500	102.03233			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77948			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77403			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77403			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.42397			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.78210			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78465			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.54542			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78465			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.78166			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.79247			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.78474			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.84510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.83327			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.97504	101.18173		13.97504	100.81111			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20513	99.97861		15.20513	99.93430			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.05787	100.03238		14.05787	103.45450			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.70317			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.70317			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.70317			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.69228			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.74131			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	24.66987		100.00000	24.62306			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.37535		100.00000	18.33084			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.72364		100.00000	16.68313			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.32323		100.00000	10.29822			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.32323		100.00000	10.29822			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.48128		100.00000	12.45104			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.81481		100.00000	10.78861			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24194			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.22848			0.00	0	800,000,000.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41837			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50248			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.80657		100.00000	8.78500			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.80657		100.00000	8.78500			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.01127		2.12000	178.95745			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98500		99.14921		7.98500	157.91031			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98500		100.47761		7.98500	158.22932			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37000		99.49081		8.37000	99.46839			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	7.77500		99.85504		7.77500	99.83400			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.18493			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30573			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33147			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41724			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.50297			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74256			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.49320		100.00000	24.43387			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12782			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14982			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.15715			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24512			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36233			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.96433		100.00000	23.90627			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.96433		100.00000	23.90627			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17015			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17338			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.19000	103.62665		8.19000	103.60368			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18307			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20015			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	13.72464		100.00000	13.69065			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	13.72464		100.00000	13.69065			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.90578			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.97000	100.22188		10.97000	100.39987			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	54.34261		100.00000	54.23951			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.46382			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.49419			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.48500	68.56147		8.48500	101.19950			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.20038			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.74620			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.28841			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.58790			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.67864			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.57679			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.60506			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.65638			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86913			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.22904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.37872	100.00000	82.19402				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.36860				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.40741				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.44312				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	98.94035				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	94.24658				0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.48431				0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.38128				0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.29559				0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.92732				0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	93.65611				0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.01780				0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.87790				0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		71.42857	100.00000	71.28906				0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.70897				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.61853				0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.57249				0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	4,900,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		29.21889	100.00000	29.14811				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.12331				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.74270				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.34000		109.93662	9.34000	109.90890				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	106.91902				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.24000		102.98145	9.24000	102.95576				0.00	0	645,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.37500		100.31039		12.37500	100.27712			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.84280			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.27500		102.23720		12.27500	102.20410			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.82023			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.23000		101.36501		9.23000	101.33974			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.03674			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.27500		99.43942		12.27500	99.40724			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.65518			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	98.33509			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98249			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.06500		94.73688		10.06500	94.71118			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83500		115.54320		9.83500	115.51273			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11500		109.37689		10.11500	109.34725			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99500		117.33129		8.99500	117.30279			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46667			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.54000		103.43628		11.54000	103.40423			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.39925			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.17244			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.14850		10.00000	105.12100			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.18998			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.66464			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.61098			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.72452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.53571			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.05202			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.13210			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.22407			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22267			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21027			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27577			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93299			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02118			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78736			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.78582		10.11000	99.75908			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64955			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.90718		2.76000	121.89811			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	119.05194		3.14000	121.87254			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.60151		8.25000	102.57859			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.92500	128.56756		2.92500	122.72375			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.98257		2.40000	121.21254			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.03030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.53500	101.54614		8.53500	101.52283			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38055			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.39592			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.58500	101.62215		8.58500	101.59869			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.58500	101.62215		8.58500	101.59869			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.63500	100.43032		8.63500	100.40700			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02408			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.39081			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.39081			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.81915			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65682			0.00	0	2,500,000,000.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60651			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.64324			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.07581		9.35000	103.05022			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.07581		9.35000	103.05022			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58556			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58708			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25246			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.05419				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.05670				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00658				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00658				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02369				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80152				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41066				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90467				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90467				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90467				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.30704				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.10500	104.23300	9.10500	104.20737				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.01778				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02495				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38841				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38849				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42197				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.61261				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.69903				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60120				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47369				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32306				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21219				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.03696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02067			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.31901			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.96238			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08136			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86032			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.21476			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.65980			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86192			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.71544			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02328			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.68306			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83825			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82802			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.32163			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.93043			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.68500	96.31033		10.68500	95.00337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.20500	95.71839		11.20500	96.54839			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83566			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.02467			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.90961			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31671			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.27504			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.84911		8.80500	101.26955			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32966			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	123.64531			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02270			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02310			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.02462			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02233			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.93255			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03171			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	76.36335			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02454			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83566			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.23644			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.33009			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.25697			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02847			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03150			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02540			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.01927			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02388			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.24490			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.93827			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83948			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.18451			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.46820			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.98423			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17287			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28197			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.01982			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.83060		10.55000	102.58904			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.86500	105.92079		9.86500	106.68587			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.01207			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.20010			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.00500	107.60786		12.00500	108.53940			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.28039			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.03500	108.41834		12.03500	108.24633			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.46500	107.74816		10.46500	107.59893			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.28039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.32003			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02556			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	106.41370			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	106.56053			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	106.56053			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82858			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.36500		104.95663		9.36500	104.82403			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.45622			0.00	260,000,000	130,000,000.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02396			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.73482		10.55000	102.70565			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.85000		11.00000	100.12678			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27147			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.02436			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29350			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.79500		104.48351		11.79500	104.31825			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.02667			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	106.56053			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.42239			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	107.03833			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.19992			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79131			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	106.00132			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02067			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.60155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.02186			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.95322	7.01000	40.56318			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	164.33540			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	8.37000	99.49081	8.37000	143.25693			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	7.98500	35.87976	7.98500	157.91031			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	7.98500	36.31280	7.98500	158.22932			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.23716			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.18789			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.70674			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.70674			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02197			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02047			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02082			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69977			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02213			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31671			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02017			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.38783			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.34475			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.38783			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.65705			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.64752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000	108.00192		8.87000	106.10296			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.59000	101.66245		8.59000	101.63897			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.00500	112.97340		10.00500	112.94310			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.32000	102.69190		8.32000	102.66890			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.57500	108.27608		9.57500	108.24811			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.64500	103.68179		9.64500	103.65496			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.01500	97.01372		10.01500	96.98768			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71500	98.66097		10.71500	98.63268			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71500	91.64751		10.71500	91.62123			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54127			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46739			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32823			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	14.30759		100.00000	14.19782			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.57951			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20514			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.45969			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.17097		100.00000	10.09294			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.06410		100.00000	12.00987			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.34000	99.27479		11.34000	103.41555			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.44558		100.00000	13.41229			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.88908		100.00000	5.87029			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.40878		100.00000	14.36280			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.11522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		7.91500	99.71540		7.91500	99.01938			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.48426			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34554			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.60541			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	54.52799		100.00000	54.11871			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.29327			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.68294			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	103.05106			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	102.67611			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.22883			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02841			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.12927			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	110.36270			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02476			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.46511			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.56500	102.42299		8.56500	102.39939			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.38500	110.82667		7.38500	110.80459			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.40500	107.82946		8.40500	107.80534			0.00	0	1,899,000,000.00
DV23	On 27/02/2023	Spot Bond		9.07500	108.46788		9.07500	108.44173			11,476,245,000.00	1,264,600	1,233,727,100.00
DV24	On 18/02/2024	Spot Bond		9.27500	105.87001		9.27500	105.84392			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.38000	109.06676		9.38000	109.03960			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.89026			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
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14748				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.60283				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20001				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20294				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.77484				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01088				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.29962				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.89500	130.29727	7.89500	130.26986				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.16106				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	2.26000	100.61937	2.26000	115.48354				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.87814	1.20000	134.33560				0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000	124.07977	2.03000	124.07283				0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000	111.52081	2.04000	111.51457				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000	112.49548	2.05000	112.48925				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.96325	2.14000	102.95722				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000	100.96518	2.24000	115.87421				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.46500	108.93001	9.46500	108.90264				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.31500	109.56593	9.31500	109.53838				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76500	103.08739	9.76500	103.06025				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.01000	94.70953	10.01000	97.06913				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.16000	105.76695	10.16000	104.27394				0.00	0	4,343,332,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75360			0.00	0	800,000,000.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.03855			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22396			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00150			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.96318			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.66342			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91231			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11781			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	79.57349		100.00000	79.34483			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	94.21837		100.00000	93.99189			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.30000	100.52617		11.30000	100.49615			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45850			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17729			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.00039			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.75500	98.74766		9.75500	98.72182			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.73464			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.54532			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	100.79098			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	100.83961			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.71250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.74142			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70671			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73082			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72294			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.71319			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	102.91206		7.05000	102.89247			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.70500	106.08454		7.70500	106.06251			9,104,228,000.00	1,181,600	5,813,330,200.00
ES23	On 25/01/2023	Spot Bond	8.44500	113.09635		8.44500	113.07094			12,189,513,000.00	1,443,400	5,462,113,500.00
ES26	On 02/04/2026	Spot Bond	8.71000	95.67228		8.71000	95.64987			20,633,990,000.00	2,369,000	5,105,980,700.00
ES33	On 15/09/2033	Spot Bond	9.45500	85.04007		9.44000	85.13190			221,332,095,000.00	23,409,000	33,783,803,600.00
ES42	On 25/04/2042	Spot Bond	9.49500	91.73016		9.49500	91.70678			0.00	0	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.73363			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.75653			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61994			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39694			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.88182			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.68978			0.00	200,000,000	100,000,000.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.98945			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47253			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62713			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41139			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.64079		100.00000	11.61259			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.32895		100.00000	11.30150			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.16574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.74577			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.18505			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.19790			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.27500	97.53124		9.27500	97.50696			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24416			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24409			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.26775			0.00	0	30,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.47479			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.48318			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.49110			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.06500	100.15564		10.06500	100.26171			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.12500	106.13034		10.12500	106.10154			0.00	0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02325			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.22500	131.92676		2.22500	132.80382			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.25000	126.47726		2.25000	273.42323			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.36500	105.20659		2.36500	111.82666			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.21029		2.37000	162.57907			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.18000	119.79159		2.18000	219.28612			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.55000	107.81404		7.55000	107.79196			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.76300	64.16777		7.76300	63.53310			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44600	41.12659		9.44600	40.21745			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.83499		9.68000	38.89318			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC03U	On 27/03/2015	Spot Bond	100.00000		86.44841		100.00000	86.26007			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.55468			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02482			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02123			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02349			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.08010		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.08010		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02436			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02323			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08088			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02396			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.06437		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.02546			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.03128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03037			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	16.57808		100.09221	16.53699			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02178			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02768			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02284			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02315			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02099			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02278			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02971			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02239			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.61276		13.22500	61.59050			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02112			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03023			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02210			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	96.84563		3.59500	100.18523			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02305			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02305			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.74170			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98454			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.08554			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02123			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.21754			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02480			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.91185			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.20495			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.41374			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02841			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02257			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.63544			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02099			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02278			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02278			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15835			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.71809			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.81231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.84910			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51852			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02405			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50475			0.00	200,000,000	100,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.83121			0.00	0	900,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48056			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48460			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35130			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34582			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.07154			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.51127		8.75000	101.11161			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.95118			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.58431		100.00000	10.55054			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.66256		100.00000	9.63173			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	102.16232			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.76569		100.00000	1.75775			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.02371			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.90088		100.00000	20.74401			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.01932			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.52524		100.00000	9.48243			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	19.30628		100.00000	26.77438			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC215		On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.01928			0.00	0	0.00
FRC216		On 07/11/2017	Spot Bond	100.00000	12.59453		100.00000	12.50000			0.00	0	0.00
FRC217		On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.01679			0.00	0	0.00
FRC218		On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.96565			0.00	0	0.00
FRC219		On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.09044			0.00	0	0.00
FRC220		On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.02385			0.00	0	0.00
FRC221		On 31/01/2022	Spot Bond	3.03500	99.92406		3.03500	126.14178			0.00	0	0.00
FRC222		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88696			0.00	0	0.00
FRC223		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87530			0.00	0	0.00
FRC224		On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87530			0.00	0	0.00
FRC225		On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.73881			0.00	0	0.00
FRC226		On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09085			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.02289			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02279			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30169			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27597			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.56500	116.71003		3.56500	121.99021			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02322			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02346			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.61500	107.28268		3.61500	121.60671			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.59500	104.89700		3.59500	121.75994			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	3.01000	101.91818		3.01000	127.27915			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	3.08000	101.27427		3.08000	134.63036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43111			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02007			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02713			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02610			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02338			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02336			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15294			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.34745	100.00000	100.00000	10.32183			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	34.69092	100.00000	100.00000	34.60502			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	66.08704	100.00000	100.00000	65.88071			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.83606	100.00000	100.00000	16.78291			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.95919	100.00000	100.00000	5.93241			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	13.24834	100.00000	100.00000	12.99499			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000	152.03809		5.15000	152.01688			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.75082			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.31598			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.41307			0.00	0	760,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.72605			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.08774			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.83945			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.54865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	1.98800		83.64130		1.98800	106.05026			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		104.35089		2.36000	137.15207			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.25921			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.74149		10.38000	101.71316			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.74149		10.38000	101.71316			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	101.31465			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		101.94623		2.50000	110.67374			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.61581		2.49000	209.77061			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.26817		2.47000	111.26075			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40236			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		209.72697		2.52000	208.87668			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.44287			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.98212		2.45000	110.97476			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.51850		2.56000	109.51094			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89198			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.92000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.86057			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		108.47907		2.66500	107.51140			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.77738		2.64000	260.17475			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.11342		2.69000	258.33867			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		98.07878		2.38000	97.76944			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.26004		2.72000	203.03440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.37000		125.37236		2.37000	271.03371			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.38474		2.26000	273.22314			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		119.93071		2.98000	259.26550			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69500		101.44293		2.69500	128.89042			0.00	0	189,600,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.22100			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22500		132.81181		2.22500	128.74312			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43611			0.00	1,200,000,000	300,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67070			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.06373			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.85852		2.34000	110.85151			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.89031		104.97509	21.83370			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.58413		101.07593	25.52017			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.91839		100.44759	18.87136			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.12248		100.76967	24.06233			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		119.70596		2.01000	119.69939			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	2.31000		98.01338		2.31000	112.38180			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.66703			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.74903		2.34000	112.07861			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.59866			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		124.55122		2.46000	341.14977			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.91530			0.00	1,200,000,000	300,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.56611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.09000		103.00016		6.09000	102.98320			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.62500		102.78661		7.62500	102.76536			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99000		103.55404		7.99000	103.53163			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.15500		108.69888		8.15500	108.67501			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66000		102.28645		8.66000	102.26251			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.86500		101.48491		8.86500	101.46073			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.45500		92.87636		9.45500	92.85266			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47500		108.51017		9.47500	108.48258			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81500		100.87242		9.81500	99.96747			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.23000		97.48822		10.23000	97.46180			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.09500		81.83348		10.09500	81.81135			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01779			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01806			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01871			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01980			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02061			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02415			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.62101			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.64771			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.48725			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.67182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69859			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.72088			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.81888			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.71146			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.81383			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.99000		102.91010		8.99000	102.88524			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.17021			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		14.36154		100.00000	14.25137			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.14519		100.00000	20.98297			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.87518		100.00000	11.77874			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.11226			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.13537			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.18003			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.23545			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.31234			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.47904			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.43130			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13308			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.23647			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.25102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.70466			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.98077			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.54689			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.88780			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97383			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44603			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	16.36958		100.00000	16.24670			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55212			0.00	0	1,500,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.16786			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.03831			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.05052			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.21270			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.18122			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	101.36114			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.45552	102.27455		7.45552	98.48511			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	101.42216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.45563	101.97526		8.45563	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	101.50060			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.90586	102.05470		8.90586	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.59643			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	101.45535			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.61007			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66636			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00097			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.02000	105.11007		9.02000	105.08487			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.13000	111.02875		8.13000	111.00472			0.00	0	880,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000	128.15646		2.07000	277.05471			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.07000	130.96523		2.07000	283.12686			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.39500	102.36416		9.39500	102.33863			0.00	0	4,131,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.39500	102.34178		9.39500	102.31625			30,064,000,000,000.00	3,200,000,000	1,600,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	99.45355		100.00000	99.18256			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.83154		100.00000	25.76827			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.07988		100.00000	64.92222			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	31.10054		100.00000	31.02520			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.77427		100.00000	22.71910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		99.45355	100.00000	99.18256				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.14800	10.00000	105.12100				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		118.54182	1.70000	118.75148			119,387,026,640,000.00	69,411,062,000	16,391,429,400.00	
I2038	On 31/01/2038	Spot Bond	1.74000		126.77560	1.74000	126.76963			7,059,731,580,000.00	4,057,317,000	93,583,308,500.00	
I2046	On 31/03/2046	Spot Bond	1.78000		127.30112	1.78000	127.29492			94,350,038,844,000.00	53,005,639,800	91,839,658,100.00	
I2050	On 31/12/2050	Spot Bond	1.81000		135.35807	1.80000	135.68793			87,440,950,856,000.00	48,309,917,600	22,189,079,604.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.30000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.44000		103.52897	7.44000	103.50821				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.50081				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.39613				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.13500		104.17505	8.13500	104.15210				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.89000		108.61211	7.89000	108.58890				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95500		103.33823	7.95500	103.31634				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.03123				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000		101.07810	1.85000	130.29756				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29500		104.05640	2.29500	132.21244				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.95361				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.42702				0.00	1,400,000,000	700,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.01000		104.11326	8.01000	104.09079				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.39205				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.11699				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.83928				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.14800	10.00000	105.12100				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.60500	98.05661		8.60500	98.03392			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.08000	95.88869		9.08000	95.86556			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03551			0.00	3,100,000,000	1,550,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.09000	99.52153		8.09000	99.49984			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.13000	103.43761		9.13000	103.38900			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91491			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.05651			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.90368		7.90000	101.88223			1,580,000,000,000.00	200,000,000	100,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.38500	102.36363		8.38500	102.34079			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.16440			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77557			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.66000	104.73040		7.66000	104.70901			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.34500	106.19078		8.34500	106.16719			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.49500	108.14864		9.49500	108.12138			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.85248			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16238			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08128			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.10381			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.12619			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00659		100.00000	0.00657			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27751			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.24294			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.71500	99.73799		8.71500	99.71462			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.59069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.61019			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.71500	105.21197		9.71500	99.71425			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.89671		5.00000	100.88311			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.89671		5.00000	100.88311			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.97863		5.00000	101.96494			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.89947		5.00000	100.88578			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.11114		4.00000	101.10007			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	103.48581		4.00000	100.73166			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	32.40042		100.00000	32.29925			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	32.26720		100.00000	32.16645			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	32.26720		100.00000	32.16645			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.74597		9.20000	106.71959			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87207			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87207			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.85456			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.47846		100.00000	7.45994			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.63653			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.88500	102.43034		8.88500	102.40589			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.79814			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	14.71763		100.00000	14.68198			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	66.08704		100.00000	65.88071			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.43654	100.00000	11.38625				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.24473	100.00000	23.02802				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.13923	100.00000	1.13705				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		11.00227	100.00000	10.81001				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		14.77845	100.00000	14.66118				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		16.02349	100.00000	15.70014				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		24.68694	100.00000	24.06919				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.77789	6.25000	99.67571				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.65870	6.25000	99.55677				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000		99.53247	6.35000	99.42917				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.41197	6.35000	99.30892				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.29176	6.35000	99.18896				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.17185	6.35000	99.06929				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.40000		99.04483	6.40000	98.94173				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.91626	6.45000	98.81262				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.67478	6.45000	98.57166				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.16686				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.97504		103.82723	10.97504	103.45973				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.97504		102.56781	10.97504	102.54854				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.02180				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02173				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.45142	6.50000	101.43360				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.44865			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16021			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36563			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02276			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.37957			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89970			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77664			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64605			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63894			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.48470			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23260			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.81479			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.54359			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.76294			0.00	0	0.00
ING287	On 25/06/2015	Spot Bond		100.00000	55.38622		100.00000	54.96595		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.30509			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.42315			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.16613			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.58297			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.14800		10.00000	105.12100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49249			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.51186			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64500		102.03585		8.64500	102.01213			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.72053			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.76143			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.78872			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41229			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.48388			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.53819			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.51500		100.17974		9.51500	100.15402			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.05931			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58000		105.21891		8.58000	105.19450			0.00	0	1,610,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.62803			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.59550			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.99816			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.02264			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.62000		100.97989		8.62000	100.95702			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.59541			0.00	0	40,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.36606			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38500		97.10958		3.38500	126.81385		10,155,000,000,000.00	3,000,000,000	1,500,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.55000		142.75937		3.55000	142.74559			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.77716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.67694			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.60455			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.25943			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.86812			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		98.40733		3.70000	99.25674			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		98.32529		3.70000	105.56381			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.29779			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.97227			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.22500		111.76407		10.22500	111.73329			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.59864			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.21229		3.65000	141.19826			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.74381		6.25000	99.64170			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.62470		6.25000	99.52284			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000		99.49801		6.35000	99.39478			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000		99.49801		6.35000	99.27462			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.25747		6.35000	99.15474			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.13764		6.35000	99.03515			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.40000		99.01044		6.40000	98.90741			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.88169		6.45000	98.77813			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		98.76089		6.45000	98.65758			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.64038		6.45000	98.53733			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.91710			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.43060			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55349			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.64514			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.64785			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.45849			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49281			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50250			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52187			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43469			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35241			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15617			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07744			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.73793			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.51862			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.51351			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.74781			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40249			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21955			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03652			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07153			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86167			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.85790			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond		8.94500	104.65262		8.94500	105.29777			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.72377		100.00000	15.66465			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.63939		100.00000	12.58381			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30575			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.13500	104.04929		9.13500	104.89370			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17843			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79818			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.15504			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.63939			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.17048			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.38215			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.42000	106.14926		7.42000	101.20489			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.04611			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.70478			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.43852			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	89.29307		100.00000	89.07843			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.17640			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	94.10585		100.00000	93.86760			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22231			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	35.49859		100.00000	35.41260			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.91150			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	92.43898		100.00000	92.20903			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	97.37581		100.00000	97.13359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		91.17713	100.00000	90.95367				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		82.73977	100.00000	82.55590				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.17331				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.17957				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.32850				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.50666	100.00000	58.36492				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.70205				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.28941				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.36500		141.95661	8.36500	141.92448				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.03615				0.00	0	1,597,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00900				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.10619				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.46427				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.99954				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.89350				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.08000		104.25027	10.08000	98.89683				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11840				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.69000		100.39585	8.69000	100.37264				0.00	0	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.74000		75.56827	8.74000	98.60278				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.26000		102.85610	9.26000	102.83080				0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.25925				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.24315				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.94000		101.00254	9.94000	100.97563				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.26457				0.00	0	175,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.83429			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.61156			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.77846			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.97839			0.00	0	0.00
MAQ059		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.70613			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31996			0.00	0	0.00
MAQ061		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.23954			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.74088			0.00	0	0.00
MAQ063		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.70484			0.00	0	0.00
MAQ064		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.68227			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15067			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.04663			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.06173			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.77948			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43744			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.85851			0.00	200,000,000	200,000,000.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.57756			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10776			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47740			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80420			0.00	0	0.00
MBF038		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25249			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.40215			0.00	0	0.00
MBF040		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.87271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.88700			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.90703			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.26401			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		89.27058		100.00000	89.05650			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		32.93089		100.00000	32.84934			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.21292		100.00000	21.11964			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.02486		100.00000	20.86705			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.11304		100.00000	20.95457			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		25.73121		100.00000	25.53808			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60500		103.21205		8.60500	103.18816			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62500		102.68023		8.62500	102.65641			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26562			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.39563			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.59209			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.46537			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.62652			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82500		103.11627		7.82500	103.09453			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.59500		106.85380		8.59500	106.82937			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.39000		107.81122		9.39000	107.78435			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01790			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01859			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.43000		103.21742		9.43000	103.19071			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59000		102.95780		7.59000	102.93661			0.00	0	2,670,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53470			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.75000	100.64378		8.75000	100.62011			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.12343			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.26500	108.20819		9.26500	106.39285			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.50874			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.71225		100.00000	21.65848			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74582			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.45000	100.62503		8.45000	100.60215			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.54000	105.13319		7.54000	105.11205			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.44000	108.31591		8.44000	108.29159			0.00	0	1,430,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.70494		100.89771	6.68856			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.79314		100.61875	6.77659			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	100.79799			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.86160			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93552			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.65044		100.00000	0.64886			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.65044		100.00000	0.64886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.86000	97.42584	8.86000	97.40251					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.84590	7.59000	101.82529					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.95000	100.49300	8.95000	100.46869					0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.71500	105.61009	8.71500	105.58520					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.66236					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.19500	105.83487	9.19500	105.80860					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74637					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.07500	101.01389	9.07500	105.52903					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67400					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.81004					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30539					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.60817					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	105.58494					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89312					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.87878					0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.80343					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.41000	105.06440	7.41000	105.04328					0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13211					0.00	4,800,000,000	800,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.42500	114.63509	8.42500	114.60897					0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.54000	37.29079	10.54000	37.28055					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34000	102.45014	7.34000	102.43001					0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.53712					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.44808					0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.74500	104.24007	7.74500	104.21820					0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.83297			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26189			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.71920			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54047			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.48226			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.68022			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.43805			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	101.21357			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.17856			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.04476			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.72233			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.79455			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01945			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.37123			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01768			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01889			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.01888			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.05822			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.02173			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.71000	107.55693		9.71000	108.33285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02160		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.74500	106.28986	9.74500	107.19893		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02173		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.01956		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05973		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.02194		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.02220		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.13000	104.50097	8.13000	104.47797		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.38415		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	97.55406		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.80500	105.57401	9.80500	106.16351		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.66063		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.68301		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40871		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.93500	117.61767	9.93500	117.58616		0.00		0	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	104.33172		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83599		0.00		0	10,000,000.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.14800	10.00000	105.12100		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.27000	168.20877	2.27000	168.19833		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.60000	96.41083	2.60000	138.72282		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.48000	107.68096	8.48000	107.65666		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24245		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.11000	106.31001	9.11000	106.48736		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.58900		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66700			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.55758			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.57726			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.56547			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31000		106.30070		9.31000	107.92886			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.57732			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.58904			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.58119			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.51000		106.29157		9.51000	106.46353			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60484			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.59690			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.60083			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.74573			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69802			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.61260			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.28500		113.87738		8.28500	113.85199			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11500		119.10940		9.11500	119.08008			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		171.89838		2.16500	171.88820			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.80500		119.15722		9.80500	119.12589			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.76689			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56350			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.32860			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.54496			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.60540			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.74355			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.94333		100.00000	16.90228			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	63.66774		100.00000	63.51351			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.43000	102.59661		7.43000	102.57606			0.00	0	8,867,400,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.59410			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.63000	103.52018		9.63000	99.20698			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	23.90627		100.00000	23.84836			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.80988			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.15810			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43275			0.00	0	500,000,000.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.29141			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.40471			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.05485			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.01343			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.30179			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.36500	102.18170		9.36500	106.96189			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.12021			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.15119			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.16514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.19611			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.32924			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36019			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19386			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78500		43.19376		7.78500	43.18470			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.44000		108.61839		6.44000	108.59937		1,458,982,000,000,000.00	26,550,000,000	68,988,405,600.00	
R158P	On 15/09/2015	Spot Bond	6.53500		95.45252		6.53500	95.43557			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.63500		114.71253		6.63500	114.69185		871,329,288,684,000.00	31,323,178,400	43,434,972,400.00	
R159P	On 15/09/2016	Spot Bond	6.46500		89.61230		6.46500	89.59655			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.99000		119.22169		7.96500	119.41143		4,003,453,967,315,000.00	01,058,068,500	76,450,006,700.00	
R187P	On 21/12/2026	Spot Bond	7.70500		40.38905		7.70500	40.38067			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62500		37.82483		7.62500	37.81705			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.29495		1.76000	283.44443		381,899,168,000.00	222,034,400	33,266,197,600.00	
R201	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R202	On 07/12/2033	Spot Bond	1.69000		235.42742		1.69000	235.41653		678,488,525,000.00	401,472,500	71,432,858,200.00	
R2023	On 28/02/2023	Spot Bond	7.82000		102.02749		7.79500	102.15474		1,860,368,393,912,000.00	37,898,771,600	48,073,532,700.00	
R203	On 15/09/2017	Spot Bond	6.91500		105.52498		6.89000	105.56766		379,214,728,983,000.00	54,839,440,200	20,764,860,300.00	
R2030	On 31/01/2030	Spot Bond	8.39000		99.85542		8.39000	99.83311		975,795,644,340,000.00	16,304,606,000	74,717,612,700.00	
R2032	On 31/03/2032	Spot Bond	8.54500		99.26678		8.54500	99.24397		3,364,086,199,217,000.00	93,690,602,600	103,457,921,500.00	
R2037	On 31/01/2037	Spot Bond	8.62000		102.18097		8.62000	102.15753		3,559,493,610,832,000.00	12,934,293,600	91,439,800,000.00	
R204	On 21/12/2018	Spot Bond	7.20500		102.78068		7.17500	102.86502		2,111,406,880,132,000.00	93,047,450,400	76,541,831,300.00	
R2044	On 31/01/2044	Spot Bond	8.74500		103.50850		8.74500	103.48443		1,398,500,400,000,000.00	59,920,000,000	34,640,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.71000		103.19017		8.71000	103.16587		1,369,105,708,386,000.00	57,187,796,600	39,431,213,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	7.45500	102.33348		7.43000	102.41651			983,041,326,435,000.00	31,863,357,000	39,487,184,200.00
R208	On 31/03/2021	Spot Bond	7.59000	97.43244		7.56500	97.53241			1,994,844,956,775,000.00	62,825,422,500	17,206,683,600.00
R209	On 31/03/2036	Spot Bond	8.56000	78.99657		8.54500	79.09886			409,295,768,272,000.00	47,814,926,200	16,819,180,700.00
R210	On 31/03/2028	Spot Bond	1.65000	176.25253		1.65000	176.24457			4,052,800,950,000.00	2,456,243,000	18,928,308,300.00
R211	On 31/01/2017	Spot Bond	1.15000	132.16702		1.15000	132.16291			101,395,270,000.00	88,169,800	25,189,431,400.00
R212	On 31/01/2022	Spot Bond	1.72500	137.12348		1.72500	137.11709			15,653,639,460,000.00	9,074,573,600	85,678,508,200.00
R213	On 28/02/2031	Spot Bond	8.45000	89.54350		8.43000	89.68195			586,894,760,140,000.00	69,455,001,200	100,760,462,400.00
R214	On 28/02/2041	Spot Bond	8.63500	80.02716		8.63500	80.00848			1,555,472,038,912,000.00	80,135,731,200	182,319,758,000.00
R227C	On 15/03/2015	Spot Bond	6.69500	98.53601		6.69500	98.51821			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.53500	95.45252		6.53500	95.43557			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.45500	92.51998		6.45500	92.50375			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.46500	89.61230		6.46500	89.59655			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.78000	99.95252		5.78000	99.96834			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.60500	96.86247		6.60500	96.84549			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.47500	93.87569		6.47500	93.85925			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.45500	90.95806		6.45500	90.94218			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.51500	88.01224		6.51500	87.99674			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86500	84.51942		6.86500	84.50375			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91500	81.59649		6.91500	81.58125			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.18000	78.16776		7.18000	78.15261			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.16000	75.51697		7.16000	75.50238			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.14000	72.97016		7.14000	72.95610			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.13000	70.48889		7.13000	70.47532			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.39000	67.13110		7.39000	67.11772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond		7.37000	64.81386		7.37000	64.80097			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.48500	62.06200		7.48500	62.04948			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.45500	59.94421		7.45500	59.93216			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.42500	57.91545		7.42500	57.90385			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.39500	55.97155		7.39500	55.96039			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.35500	54.15290		7.35500	54.14216			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.31500	52.41360		7.31500	52.40326			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.90500	47.90862		7.90500	47.89842			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.86500	46.26458		7.86500	46.25478			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.82500	44.69419		7.82500	44.68477			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.78500	43.19376		7.78500	43.18470			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.74500	41.75981		7.74500	41.75110			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.70500	40.38905		7.70500	40.38067			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.66500	39.07837		7.66500	39.07030			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.62500	37.82483		7.62500	37.81705			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85436			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67807			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.88970			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.68882			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31043			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.30729		100.00000	22.25325			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	21.78342		100.00000	21.72947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000	59.74793	100.00000	59.48517				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.55982	100.00000	30.32006				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.80430	100.00000	20.53396				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.68062	100.00000	9.61751				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	17.12107	100.00000	16.89858				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.17580	100.00000	12.06332				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	12.25123	100.00000	12.09204				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.92414				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.25427				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.37304				0.00	170,000,000	970,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.55202				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.58008				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98305				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.48965				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.53760				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.54168				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.97664				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.52252				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.02917				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.29325				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31426				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.51963				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.32392				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.22168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.34363			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	82.91352			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.81656			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.05273			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.70718			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.82731			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	80.66565			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.42840			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.90986		12.35000	106.87505			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.49603		100.00000	14.46091			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.44291			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.67329			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.73416		100.00000	3.72491			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.33919		100.00000	25.27781			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.35355		100.00000	37.26306			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.04295		100.00000	13.02698			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.23085		100.00000	31.15519			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.55148			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.10649			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.86500		106.99128		8.86500	106.96579			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.04500		103.17258		9.04500	103.14751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.66000	87.72051		9.66000	104.79185			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.10315			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.83500	106.10180		7.83500	106.07927			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.66288			0.00	0	40,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.94000	102.42309		8.94000	102.39849			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.30838			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.43959			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.23063			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.39062			0.00	1,200,000,000	300,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.36641			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.55381			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.09000	101.82825		7.09000	101.80904			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.67500	100.93568		8.67500	100.91213			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.90000	107.56257		7.90000	107.53955			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.51957		7.96000	107.49638			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.69000	107.71333		7.69000	107.69087			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.29000	102.16251		8.29000	102.13959			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.83500	107.60920		7.83500	107.58635			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99500	107.49450		7.99500	107.47122			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16252			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.73395			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.94000	104.59010		7.94000	104.56761			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.72292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01893			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.85909			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.03500	105.56313		9.03500	105.53751			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.86500	102.31159		9.86500	102.28437			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.82556			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81924			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.81860			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.92914			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.75500	101.13591		8.75500	101.11198			0.00	0	750,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	17.07937		100.00000	17.04177			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.33500	108.26662		9.33500	108.23979			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32877			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.84500	99.71882		8.84500	99.69511			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.87500	89.32356		9.87500	89.29977			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21660			0.00	400,000,000	200,000,000.00
SBS31		On 27/06/2027	Spot Bond	9.61500	101.53531		9.61500	101.50911			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07208			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.07423			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.76500	102.36879		9.76500	104.69540			0.00	0	1,500,000,000.00
SBS4		On 16/11/2021	Spot Bond	9.26500	97.55304		9.26500	97.52864			0.00	0	180,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.63500	110.66420		7.63500	110.64167			0.00	0	2,720,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.37000	125.37236		2.37000	271.03371			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.79500	102.43972		1.79500	130.44291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.30313	100.00000	22.12814				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	101.44850				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.44475	100.00000	21.39164				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.06768	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000		114.82999	2.42000	128.80318				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.45142	6.50000	101.43360				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.45219				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.88016				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26601				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.92000		99.50774	8.92000	99.48401				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.03023				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.81082				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.02066				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.82958	100.00000	22.77427				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.14800	10.00000	105.12100				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.23285				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		84.25552	100.00000	84.00476				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.23722				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.89496	100.00000	25.83154				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.02960	100.00000	32.92534				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.61940	100.00000	30.52168				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.23000		105.10473	9.23000	104.97381				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.45017				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.93227				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.88500		106.06980	7.88500	106.04750				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.77500		102.62994	8.77500	102.82413				0.00	0	50,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.29000		102.16251	8.29000	102.13959				0.00	0	3,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.66152				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.84067				0.00	0	530,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.14213				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.63501				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.65212				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.89489				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.99000		102.18826	7.99000	102.16638			6,711,600,000,000.00	840,000,000	210,000,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.40068				0.00	0	985,500,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.65642				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.41949				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.11500		97.14229	9.11500	97.11850				0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.49114				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.87307				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.25236				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.17300		90.20049	9.17300	90.17827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	8.66500	92.44619		8.66500	92.42465			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.02000	99.94233		7.02000	99.96154			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.69000	97.38766		8.69000	97.36515			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02581			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.07000	102.69120		8.07000	102.66876			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.56047		2.45000	110.97476			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.12500	100.96184		8.12500	99.62388			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.62139		8.22500	100.59913			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72500	105.50176		9.72500	105.47424			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41870			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.78000	79.84154		9.78000	79.82048			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.35534			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42254			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.37602			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.87549			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.53827			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.38420			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	99.25530			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.10364			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.03231			0.00	1,200,000,000	300,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.91572			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.76055			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.72628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.72561			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.68800			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.66975			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.50360			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.53766			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.55030			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.52000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.90000		107.00468		6.90000	106.98473			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57500		105.02736		8.57500	105.00313			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		39.72340		100.00000	39.62717			0.00	0	500,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22163			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95672			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.42090			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58217			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01726			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.01823			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60111			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07045			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88500		104.70909		7.88500	104.68708			7,254,200,000,000.00	920,000,000	230,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.29419			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32887			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.37421		7.83000	103.35263			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31847			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.42386			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.27511			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.31847			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.47279		7.16000	103.06646			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.40339			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39647			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.56270			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54020			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.21841			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.14095			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.27338			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.32887			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.76092		8.73000	103.64053			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.26817			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.31847			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.64500	96.87167		8.64500	102.07363			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.27224			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.33330			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.40686			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.38780			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.39609			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55924			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	95.32061			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.09789			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.10478			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.09097			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.63929			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.66065			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.03000	102.15895		9.03000	103.10561			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.52637			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.55066			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond		8.94000	105.29094		8.94000	99.52224			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.71613			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.58186			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.78425			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.63720			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.05909			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.86051			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33505			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.79835		101.06155	6.78172			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	101.37613			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.31989			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.49346			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.22529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59310			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.30888			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32633			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.30888			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.32633			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33505			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29842			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32633			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42226			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.42226			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42226			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56173			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.59658			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55301			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.24926			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.29271			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.27533			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.57000	103.25181		7.57000	103.23095			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.38000	91.62125		9.38000	91.56784			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82000	104.64236		7.82000	104.62019			0.00	0	29,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.24500	108.29960		9.24500	108.27256			8,658,867,000.00	936,600	20,310,152,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.25141		100.00000	1.24751			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.50000	109.08307		9.50000	109.05510			0.00	0	11,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond		9.65000	102.26959		9.65000	102.24340			772,000,000,000.00	80,000,000	17,080,000,000.00
TN27	On 14/11/2027	Spot Bond		9.73500	94.90712		9.73500	94.88220			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond		10.09000	112.79343		10.09000	105.33723			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.54500	111.62448		10.54500	103.98836			0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25818			0.00	7,520,000,000	5,067,500,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.62438			0.00	0	2,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.74767			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.76627			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.76815			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85974			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.04958			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.76723			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.60977			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.14800		10.00000	105.12100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56409			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.59606			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40280			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.49475			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.15809			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.16762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17291			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17397			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.20346			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.26813			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.86669		100.00000	13.80571			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.50444			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.15667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.82664			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.65772			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.42398			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.17745			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.93373			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.20344			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.93742			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.72368			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.31344			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.12353			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.82872			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.51716			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.24055			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.75729			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.83387			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.65089			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.17869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.73898			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.35820			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.26585		100.00000	13.23371			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		96.36467		100.00000	96.11884			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		85.18519		100.00000	84.40367			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.22260			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.89758			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.58893			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.51229			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.39623			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.30788			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.49349			0.00	600,000,000	100,000,000.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47587			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.45824			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.52533			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.51523			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.53344			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47035			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.96500		111.41762		8.96500	111.39063			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
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.89716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.60370			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.88041			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.90829			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90952			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.88659			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00245		100.00000	0.00243			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02500	108.16163		7.02500	108.14100			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.39724		1.64000	241.38652			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.76000	101.58385		6.76000	101.56556			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.39000	104.15609		7.39000	104.13521			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.73000	105.32279		7.73000	105.30072			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.05500	104.72551		8.05500	104.70266			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.10500	105.05182		8.10500	105.02876			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.39000	96.78805		6.39000	96.77150			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.32000	95.03357		6.32000	95.01733			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.39000	96.77150		6.39000	96.75496			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.12000	71.64963		7.12000	71.63579			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	56.56895		100.00000	56.46162			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
Total for j-Bonds :										29,351,126,838,566,000.00	8,125,679,900	62 321 245 004.00
Grand Total:										29,351,127,073,450,300.00	8,125,701,196	62 325 114 858.00