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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2014

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 05/01/2015	Any day expiry		11.62070	11.62070		11.70180	11.70180		11.24	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	582.05790	0.58206	664.29830	0.66430	582.058	16.95	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	7.02610	0.00703	10.54510	0.01055	7.026	14.50	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	236.95270	0.23695	322.98820	0.32299	236.953	13.28	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	16.25270	0.01625	21.18820	0.02119	16.253	13.28	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	54.80690	0.05481	55.89310	0.05589	54.807	11.45	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	170.09490	0.17009	136.31040	0.13631	170.095	12.76	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry		11.63320	11.63320		11.71470	11.71470		12.70	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry		11.66500	11.66500		11.74710	11.74710		13.19	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	3.86860	0.00387	4.48240	0.00448	3.869	13.55	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	15.24550	0.01525	9.38700	0.00939	15.245	11.60	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	295.12600	0.29513	357.42640	0.35743	295.126	12.55	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.51090	0.00051	0.85280	0.00085	0.511	24.36	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.66900	11.66900		11.75110	11.75110		13.30	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	207.32350	0.20732	259.17820	0.25918	207.323	13.22	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	197.60410	0.19760	248.24250	0.24824	197.604	13.27	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.72020	11.72020		11.80290	11.80290		13.66	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	13.68060	0.01368	12.83010	0.01283	13.681	12.88	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	44.56650	0.04457	35.63670	0.03564	44.566	12.24	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	313.26110	0.31326	364.47850	0.36448	313.261	13.41	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	3.64490	0.00364	5.91840	0.00592	3.645	22.66	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.72210	11.72210	11.80490	11.80490		13.68	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.72410	11.72410	11.80690	11.80690		13.71	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.75010	11.75010	11.83260	11.83260		13.96	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.75810	11.75810	11.84060	11.84060		13.94	267,696,662.70	22,767	1,187,838.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	3.67420	0.00367	4.25540	0.00426	3.674	15.04	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	5.15010	0.00515	5.78680	0.00579	5.150	13.84	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	7.04280	0.00704	7.68620	0.00769	7.043	12.79	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	12.56810	0.01257	11.57340	0.01157	12.568	12.32	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	15.36310	0.01536	13.87640	0.01388	15.363	12.32	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	17.95500	0.01796	15.99370	0.01599	17.955	12.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	18.65680	0.01866	16.56390	0.01656	18.657	12.33	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	26.99960	0.02700	23.29300	0.02329	27.000	12.34	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	796.23600	0.79624	872.79680	0.87280	796.236	12.36	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	593.95690	0.59396	657.84850	0.65785	593.957	12.64	1,781,870.70	3,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	100.22950	0.10023	79.64810	0.07965	100.230	12.77	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	491.48200	0.49148	549.38720	0.54939	491.482	13.03	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	140.72880	0.14073	115.32220	0.11532	140.729	13.08	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	156.14280	0.15614	129.10480	0.12910	156.143	13.18	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	172.51630	0.17252	143.84620	0.14385	172.516	13.29	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	407.94530	0.40795	460.14950	0.46015	407.945	13.39	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	402.42600	0.40243	454.22560	0.45423	402.426	13.42	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	194.32600	0.19433	163.62560	0.16363	194.326	13.42	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	375.71210	0.37571	425.49610	0.42550	375.712	13.55	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	222.44240	0.22244	189.32690	0.18933	222.442	13.57	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	279.36320	0.27936	241.92640	0.24193	279.363	13.86	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	266.53150	0.26653	303.43760	0.30344	266.532	14.35	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	398.22780	0.39823	350.38330	0.35038	398.228	14.60	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	221.90540	0.22191	253.76040	0.25376	221.905	14.93	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	460.94200	0.46094	409.96390	0.40996	460.942	14.97	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	219.04200	0.21904	250.56390	0.25056	219.042	14.97	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	118.22610	0.11823	136.64930	0.13665	118.226	17.07	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	860.12610	0.86013	796.04930	0.79605	860.126	17.07	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	107.99750	0.10800	124.88720	0.12489	107.998	17.42	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	104.45260	0.10445	120.80630	0.12081	104.453	17.55	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	83.42680	0.08343	96.54530	0.09655	83.427	18.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	65.61370	0.06561	76.84180	0.07684	65.614	19.38	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	22.93660	0.02294	26.10160	0.02610	22.937	23.56	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry	11.78020		11.78020	11.78020	11.86240	11.86240		14.19	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	24.39450	0.02439	18.92000	0.01892	24.394	12.48	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	52.56820	0.05257	42.12170	0.04212	52.568	12.53	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	71.90350	0.07190	58.42220	0.05842	71.904	12.55	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	405.55260	0.40555	454.08900	0.45409	405.553	13.67	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	313.97560	0.31398	354.16490	0.35416	313.976	14.23	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	25.89120	0.02589	24.43260	0.02443	25.891	26.52	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.79030	11.79030	11.87250	11.87250		14.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	85.79400	0.08579	70.37670	0.07038	85.794	12.55	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	200.61390	0.20061	226.38170	0.22638	200.614	15.89	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.84620		11.92860	11.92860		14.24	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	39.83250	0.03983	31.82660	0.03183	39.833	12.69	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	93.68100	0.09368	78.71550	0.07872	93.681	12.63	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	331.11960	0.33112	366.06540	0.36607	331.120	14.79	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.93460	0.05293	54.40610	0.05441	52.935	27.41	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.90630	11.90630	11.98890	11.98890		14.30	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	51.97810	0.05198	42.84720	0.04285	51.978	12.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	71.13340	0.07113	59.90140	0.05990	71.133	12.71	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	109.74030	0.10974	94.90530	0.09491	109.740	12.66	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	436.88820	0.43689	477.99730	0.47800	436.888	14.30	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	336.07500	0.33608	367.49040	0.36749	336.075	15.38	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	77.53610	0.07754	80.93800	0.08094	77.536	28.09	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.93320	11.93320	12.01590	12.01590		14.42	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.93940	11.93940	12.02210	12.02210		14.41	32,546,804.40	2,726	88,178.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	50.50810	0.05051	44.67220	0.04467	50.508	12.82	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	52.04240	0.05204	45.93120	0.04593	52.042	12.77	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	58.14600	0.05815	49.24220	0.04924	58.146	12.76	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	84.98220	0.08498	72.90150	0.07290	84.982	12.73	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	88.47270	0.08847	75.99920	0.07600	88.473	12.73	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	154.98440	0.15498	135.72460	0.13572	154.984	12.68	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	187.76490	0.18776	161.79510	0.16180	187.765	12.82	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	207.78960	0.20779	180.19390	0.18019	207.790	12.96	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	228.94130	0.22894	199.73390	0.19973	228.941	13.11	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	613.97580	0.61398	664.27980	0.66428	613.976	13.40	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	517.93210	0.51793	562.16280	0.56216	517.932	13.97	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	286.36330	0.28636	312.04020	0.31204	286.363	16.48	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	272.40080	0.27240	296.98790	0.29699	272.401	16.71	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	212.28780	0.21229	231.55980	0.23156	212.288	17.93	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	184.80690	0.18481	201.94670	0.20195	184.807	18.64	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	159.46630	0.15947	174.18390	0.17418	159.466	19.37	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.96840	11.96840	12.05130	12.05130		14.36	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	63.24440	0.06324	55.19220	0.05519	63.244	12.77	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	123.83660	0.12384	108.58540	0.10859	123.837	12.68	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	336.32070	0.33632	364.74440	0.36474	336.321	16.05	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	87.52010	0.08752	96.85970	0.09686	87.520	27.82	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.03650	12.03650	12.11990	12.11990		14.60	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	75.13270	0.07513	63.54710	0.06355	75.133	12.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	139.47600	0.13948	119.26110	0.11926	139.476	12.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	346.33800	0.34634	372.64770	0.37265	346.338	16.66	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	104.91180	0.10491	115.08990	0.11509	104.912	27.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.09630	12.09630	12.18020	12.18020		14.66	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	85.53190	0.08553	69.81970	0.06982	85.532	12.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	150.44340	0.15044	126.19810	0.12620	150.443	12.84	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	348.03000	0.34803	371.95590	0.37196	348.030	17.25	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	114.23230	0.11423	117.21530	0.11722	114.232	27.28	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.12520	12.12520	12.20930	12.20930		14.74	0.00	0	285.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.13340	12.13340		12.21770	12.21770		14.73	0.00	0	26,864.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	66.36370	0.06636	50.34900	0.05035	66.364	13.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,603.48050	1.60348	1,671.26650	1.67127	1,603.480	13.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	117.35110	0.11735	94.24310	0.09424	117.351	12.74	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,254.83270	1.25483	1,314.70000	1.31470	1,254.833	12.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	121.43270	0.12143	97.00000	0.09700	121.433	12.75	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	192.47720	0.19248	163.94840	0.16395	192.477	12.88	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	258.82580	0.25883	228.11750	0.22812	258.826	12.97	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	272.96040	0.27296	241.90800	0.24191	272.960	12.99	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	648.44740	0.64845	689.58850	0.68959	648.447	14.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	484.60350	0.48460	517.11070	0.51711	484.603	15.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	362.35200	0.36235	386.18210	0.38618	362.352	17.38	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	238.28900	0.23829	252.54240	0.25254	238.289	19.90	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	212.46490	0.21246	224.52970	0.22453	212.465	20.69	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	192.59930	0.19260	202.96780	0.20297	192.599	21.42	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.16230	12.16230		12.24680	12.24680		14.69	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	96.09710	0.09610	74.47130	0.07447	96.097	13.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	159.73140	0.15973	130.12390	0.13012	159.731	12.83	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	229.48730	0.22949	198.86150	0.19886	229.487	12.93	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	350.86820	0.35087	372.53950	0.37254	350.868	17.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	257.34890	0.25735	272.26980	0.27227	257.349	19.78	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	122.68310	0.12268	132.32880	0.13233	122.683	26.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.22630	12.22630		12.31050	12.31050		14.89	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	105.66420	0.10566	83.39040	0.08339	105.664	13.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	165.22650	0.16523	139.57740	0.13958	165.227	12.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	357.79700	0.35780	377.42850	0.37743	357.797	18.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	147.10540	0.14711	152.20840	0.15221	147.105	26.92	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.28620	12.28620		12.37000	12.37000		14.94	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	111.54810	0.11155	92.41200	0.09241	111.548	13.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	170.79460	0.17079	145.65350	0.14565	170.795	12.75	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	362.39780	0.36240	379.69470	0.37969	362.398	19.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	143.22180	0.14322	148.14920	0.14815	143.222	26.76	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.31400	12.31400		12.39760	12.39760		14.90	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.32040	12.32040		12.40400	12.40400		14.89	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	134.86880	0.13487	117.22020	0.11722	134.869	12.84	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,505.26880	1.50527	1,571.22020	1.57122	1,505.269	12.84	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,462.56310	1.46256	1,528.38080	1.52838	1,462.563	12.75	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,307.03540	1.30704	1,364.53280	1.36453	1,307.035	12.77	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,165.01210	1.16501	1,221.03120	1.22103	1,165.012	12.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	316.81860	0.31682	288.36070	0.28836	316.819	13.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	530.88200	0.53088	557.82820	0.55783	530.882	16.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	509.92520	0.50993	535.39790	0.53540	509.925	17.08	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	490.32350	0.49032	514.40540	0.51441	490.323	17.34	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	448.26350	0.44826	469.29420	0.46929	448.263	17.99	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	327.45600	0.32746	340.70600	0.34071	327.456	20.28	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry		12.34180	12.34180		12.42530	12.42530		14.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	117.31100	0.11731	100.03620	0.10004	117.311	13.09	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	173.11830	0.17312	150.02370	0.15002	173.118	12.67	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	365.23140	0.36523	380.36320	0.38036	365.231	19.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	141.19920	0.14120	143.31560	0.14332	141.199	26.65	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.51620	12.51620	12.59920	12.59920		15.30	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.52270	12.52270	12.60570	12.60570		15.29	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.71010	12.71010	12.79270	12.79270		15.61	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.71870	12.71870	12.80130	12.80130		15.60	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.92130	12.92130	13.00340	13.00340		15.82	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.92990	12.92990	13.01200	13.01200		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.11520	13.11520	13.19690	13.19690		15.98	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.12600	13.12600	13.20770	13.20770		16.06	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.75810	11.75810	11.84060	11.84060		13.94	0.00	0	1,469.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	57,240.66920	0.57241	63,511.27180	0.63511	57,240.669	12.71	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.93940	11.93940	12.02210	12.02210		14.41	0.00	0	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.13340	12.13340	12.21770	12.21770		14.73	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.32040	12.32040	12.40400	12.40400		14.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.11020	18.11020	18.24410	18.24410		12.39	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	297.73970	0.29774	240.89760	0.24090	297.740	12.59	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	491.55130	0.49155	412.30670	0.41231	491.551	13.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	594.75330	0.59475	506.52790	0.50653	594.753	13.29	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.03640	0.00104	2.20250	0.00220	1.036	21.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.45940	0.00046	1.04150	0.00104	0.459	23.05	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.45300	0.00045	1.02030	0.00102	0.453	23.12	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.26180	18.26180	18.39620	18.39620		13.36	91,309.00	5	33,393.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	37.30960	0.03731	33.14450	0.03314	37.310	13.46	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	58.32860	0.05833	52.45290	0.05245	58.329	12.95	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	221.81160	0.22181	270.98620	0.27099	221.812	14.88	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	173.80610	0.17381	216.45730	0.21646	173.806	15.34	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	116.89680	0.11690	149.57070	0.14957	116.897	15.94	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.53010	18.53010	18.66450	18.66450		14.12	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.82220	18.82220	18.95830	18.95830		14.81	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.10970	19.10970	19.24460	19.24460		14.90	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09752	0.09752	0.09838	0.09838		15.69	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09912	0.09912	0.09998	0.09998		15.47	648,053.10	6,538	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10090	0.10090	0.10177	0.10177		16.79	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.30140	14.30140	14.41040	14.41040		13.00	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	249.09280	0.24909	298.18800	0.29819	249.093	13.39	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	357.69280	0.35769	297.78800	0.29779	357.693	13.39	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.35000	14.35000	14.45870	14.45870		13.31	172,200.00	12	75,588.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	41.98000	0.04198	25.36190	0.02536	41.980	12.23	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	115.48110	0.11548	85.00100	0.08500	115.481	12.32	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	183.39180	0.18339	144.45770	0.14446	183.392	12.68	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	191.27730	0.19128	151.52050	0.15152	191.277	12.71	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	296.27910	0.29628	247.49910	0.24750	296.279	13.13	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	167.19090	0.16719	192.26970	0.19227	167.191	15.38	0.00	0	713.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	158.29500	0.15829	181.73470	0.18173	158.295	15.54	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	128.67900	0.12868	145.76150	0.14576	128.679	16.22	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	124.84270	0.12484	141.12890	0.14113	124.843	16.33	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	121.14480	0.12114	136.66270	0.13666	121.145	16.43	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	119.94300	0.11994	135.21250	0.13521	119.943	16.46	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	115.27810	0.11528	129.57900	0.12958	115.278	16.60	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	100.65060	0.10065	111.91530	0.11192	100.651	17.08	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.55420	14.55420	14.66300	14.66300		13.78	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	581.79470	0.58179	638.22460	0.63822	581.795	13.50	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.58390	14.58390	14.69270	14.69270		13.89	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	95.04720	0.09505	70.47590	0.07048	95.047	12.44	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	324.48840	0.32449	352.00820	0.35201	324.488	15.84	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.84180	14.84180	14.95280	14.95280		14.31	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.09940	15.09940	15.21000	15.21000		14.57	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	259.71850	0.25972	219.81890	0.21982	259.718	12.47	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	513.14560	0.51315	529.17240	0.52917	513.146	17.46	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			533.54600	533.54600	531.66600	531.66600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			542.01000	542.01000	540.11900	540.11900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			445.94500	445.94500	445.33100	445.33100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.02000	453.02000	452.41200	452.41200			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			526.95800	526.95800	525.76700	525.76700			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			535.31700	535.31700	534.12700	534.12700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			481.89700	481.89700	480.79000	480.79000			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			489.54200	489.54200	488.43500	488.43500			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			497.89900	497.89900	496.79300	496.79300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.51840	9.51840	9.55030	9.55030		12.38	0.00	0	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	160.04220	0.16004	150.51850	0.15052	160.042	12.35	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	149.73140	0.14973	163.63920	0.16364	149.731	13.02	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	51.69050	0.05169	58.26880	0.05827	51.691	14.59	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.60720	9.60720	9.63880	9.63880		12.16	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.70690	9.70690	9.73970	9.73970		12.76	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.09740	10.09740	10.18030	10.18030		11.48	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.23240	10.23240	10.31560	10.31560		12.00	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			293.60670	293.60670	342.88540	342.88540			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			65.18800	65.18800	144.62510	144.62510			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.93610	11.93610	12.03600	12.03600		14.10	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.14570	12.14570	12.24630	12.24630		14.65	0.00	0	6,452.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 16/03/2015	Foreign Exchange Future		1.87080	1.87080		1.88600	1.88600		12.76	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.88570	1.88570		1.90130	1.90130		13.66	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		124.96183	124.96183		124.98504	124.98504			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.44541	125.44541		125.47222	125.47222			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		9.50979	85.67644		9.54710	85.39782			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.59420	83.24831		9.63238	82.96750			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.66749	84.68597		9.70657	84.40248			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		479.92200	479.92200		478.92600	478.92600			9,598,440.00	2	440.00
GOVI	On 07/05/2015	GOVI		487.53600	487.53600		486.54100	486.54100			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		495.85900	495.85900		494.86700	494.86700			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.43997	118.43997		118.46456	118.46456			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.32919	120.32919		120.35717	120.35717			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		125.22461	125.22461		125.24982	125.24982			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		127.22196	127.22196		127.25086	127.25086			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		127.91174	127.91174		127.93708	127.93708			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.58275	128.58275		128.61219	128.61219			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		136.31210	136.31210		136.33904	136.33904			0.00	0	2,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/05/2015	Bond Future			138.48644		138.48644		138.51724	138.51724			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			224.65200		224.65200		224.79300	224.79300			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future			228.23500		228.23500		228.38600	228.38600			0.00	0	81.00
IGOV	On 06/08/2015	Index Future			232.14900		232.14900		232.31300	232.31300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			609.72500		609.72500		610.03700	610.03700			0.00	0	157.00
ILBI	On 07/05/2015	Index Future			619.63700		619.63700		619.96600	619.96600			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.15000		93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.24000		93.76000		6.24000	93.76000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.32000		93.68000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.44000		93.56000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.51000		93.49000		6.51000	93.49000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.72000		93.28000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			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		7.44000	92.56000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future			0.12780		0.12780		0.12850	0.12850			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future			1.66320		1.66320		0.06200	0.06200		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.27450		0.27450		0.05420	0.05420			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.22040		1.22040		1.22110	1.22110			0.00	0	60.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.22150		1.22150		1.22210	1.22210			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			8.04736		119.97129		8.07895	119.70343		7.58	5,998,564.50	50	45,267.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,385.09000		1.38509		1,610.02000	1.61002	1,385.090	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,162.98000		1.16298		1,374.17000	1.37417	1,162.980	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	5.09000		0.00509		11.03000	0.01103	5.090	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.10563		121.87493		8.13799	121.60610		7.63	6,093,746.50	50	200.00
R186	On 06/08/2015	Bond Future			8.14861		118.67842		8.18179	118.40805		8.02	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	942.69000		0.94269		1,026.21000	1.02621	942.690	8.44	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.17321		120.83483		8.20692	120.56494		7.77	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,245.70000		1.24570		1,330.47000	1.33047	1,245.700	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

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/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	286.29334		286.29334		286.35163	286.35163			0.00	0	898.00
R197	On 07/05/2015	Bond Future	290.85965		290.85965		290.92618	290.92618			0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future	237.08053		237.08053		237.12924	237.12924			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future	240.86197		240.86197		240.91743	240.91743			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	7.87664		102.73839		7.90848	102.55228		5.67	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future	7.93740		100.44471		7.97016	100.25827		6.05	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	7.98055		102.17878		8.01429	101.99186		6.10	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	300.62000	0.30062	335.13000	0.33513	300.620	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	6.98378		106.31679		7.01630	106.23950		1.82	35,084,540.70	330	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,663.57000	1.66357	1,588.04000	1.58804	1,663.570	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future	7.04883		103.83736		7.08387	103.76166		1.85	0.00	0	0.00
R203	On 06/08/2015	Bond Future	7.05960		105.63041		7.09783	105.55614		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	8.45793		96.36879		8.48953	96.11101			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future	8.51962		97.89830		8.55189	97.63906			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	8.61398		99.76786		8.64564	99.49415			0.00	0	15.00
R2032	On 07/05/2015	Bond Future	8.67548		97.19589		8.70779	96.92055			0.00	0	0.00
R2032	On 06/08/2015	Bond Future	8.72495		98.87468		8.75795	98.59705			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	8.67162		98.55752		8.70821	98.20658			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future	8.73048		100.12175		8.76784	99.76794			0.00	0	500.00
R2037	On 06/08/2015	Bond Future	8.77958		97.59065		8.81775	97.23334			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future	7.26968		103.52663		7.30182	103.41856		2.86	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future	7.33980		105.16930		7.37364	105.06235		2.85	0.00	0	0.00
R204	On 06/08/2015	Bond Future	7.37672		102.94630		7.41256	102.84022		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	140.56000	0.14056	158.76000	0.15876	140.560	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 05/02/2015	Bond Future			8.79622		99.75477		8.83279	99.37613			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.85427		101.33808		8.89162	100.95599			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.90323		98.70266		8.94137	98.31668			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.75625		103.86430		8.79284	103.47257			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.80909		101.08209		8.84642	100.68689			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.85233		102.82737		8.89042	102.42799			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			7.51446		99.43988		7.54645	99.31104		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.58794		101.01788		7.62129	100.88968		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,223.36000		1.22336		1,165.64000	1.16564	1,223.360	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.63567		99.11775		7.67056	98.99000		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	923.62000		0.92362		884.05000	0.88405	923.620	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.64490		100.91874		7.68087	100.79320		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,091.49000		1.09149		1,050.28000	1.05028	1,091.490	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			7.65185		98.10327		7.68373	97.95369		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.71638		96.26040		7.74937	96.11103		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.75916		97.92271		7.79337	97.77331		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	215.47000		0.21547		241.48000	0.24148	215.470	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.77587		96.29859		7.81093	96.15086		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	702.71000		0.70271		752.49000	0.75249	702.710	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			8.60005		79.55474		8.63655	79.26502		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.65294		77.66938		8.69017	77.37710		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.69512		79.01083		8.73308	78.71557		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	474.48000		0.47448		528.49000	0.52849	474.480	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

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/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	177.48843		177.48843		177.52523	177.52523			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.24418		178.24418		178.28605	178.28605			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	131.47980		131.47980		131.51109	131.51109			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.57704		133.57704		133.61216	133.61216			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	136.15770		136.15770		136.18566	136.18566			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.32953		138.32953		138.36146	138.36146			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	8.49808		90.15258		8.52969	89.90468		9.50	0.00	0	23,596.00
R213	On 07/05/2015	Bond Future	8.55414		88.03881		8.58637	87.78938		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.59879		89.55884		8.63168	89.30741		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	8.68039		80.54784		8.71692	80.24308		11.65	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.73131		78.53493		8.76856	78.22733		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.77257		79.89085		8.81054	79.58006		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	21,526.41000		21,526.41000		21,692.57000	21,692.57000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.98250		4.98250		5.00960	5.00960		10.36	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.96290		4.96290		4.99050	4.99050		9.74	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.78490		1.78490		1.79640	1.79640			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.74470		1.74470		1.76360	1.76360			0.00	0	0.00

Total for Derivatives : **359,712,191.60** **35,480** **3 859 040.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03294			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000		102.32811		7.07000	102.28946			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.14109			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.45500		105.43033		8.45500	105.38211			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.60081			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.12000	103.77405		9.12000	103.72321			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	104.32300		10.00000	104.26900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.80816			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.89494			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.32000	97.66840		9.32000	97.61926		95,064,000,000,000.00	10,200,000,000	5,100,000,000.00	
AB014U	On 19/11/2024	Spot Bond		100.00000	10.46651	100.00000	100.00000	11.33458			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.26179		10.84000	101.20275			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.19000	102.35632		7.19000	102.31667			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.82981			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.77500	104.79494		8.77500	104.74523			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.37000	125.44542		2.37000	271.17406			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96661			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79728			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28704			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.29841			0.00	0	500,000,000.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.30586			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.64085			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.63195			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.29886			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	85.41021	100.00000	100.00000	85.01842			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	172.69707		2.11000	172.66713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	2.76000	163.15183		2.76000	163.11799			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.03518		2.17000	174.00443			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.07029		1.82000	186.04096			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.97125	78.99720		7.97125	78.96401			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.97125	78.99720		7.97125	78.96401			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	100.19160			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	99.90010			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59444			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
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
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	100.03932			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36000	108.14514		7.36000	108.10196			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65073			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.65000		95.12519		2.65000	109.06142			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		103.04119		2.39000	162.30200			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.98168		2.29000	215.95882			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	9.48500		92.93254		9.48500	92.88497			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	101.23944			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	101.80500			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		106.44146		9.63000	108.01494			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	9.45500		107.73245		9.45500	107.67778			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82500		91.92752		8.82500	91.88391			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.55000	107.02891		9.55000	106.97405			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	100.43489			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.33747			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.12500	107.76184		8.12500	107.71443			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.83000	105.01775		8.83000	104.96790			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.23000	101.75153		7.23000	101.71216			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.90000	97.75236		8.90000	97.70561			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.65000	96.84190		9.65000	96.79149			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.66000	104.68059		7.66000	104.63712			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000	217.05479		2.18000	274.95967			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000	127.93493		1.69000	130.76881			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.24500	130.10925		2.24500	132.69893			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00410		100.00000	0.00490			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	82.48660		100.00000	82.12000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.52000	105.31367		11.52000	105.24852			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13694			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.67764		100.00000	5.64956			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16464			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55704			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.84138		100.00000	33.67398			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10923			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.24322		11.00000	67.20478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		33.84138	100.00000	33.67398				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	100.21251				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.23259				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.20354				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.20960				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.21227				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.59451				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.59451				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.61531				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.61531				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.57371				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.35718				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.39600	10.00000	105.34100				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.04054				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.20601				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.21183				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.21420				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.20938				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.19873				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.30000		103.00463	9.30000	103.06286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.48382		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.12931		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	87.34273		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.64248		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.69453		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.20347		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.19581		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.64305		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.19588		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.14481		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.03254		0.00		0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.85545		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46508		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.20421		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.28648		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18113		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17698		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18504		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20006		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19154		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18186		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18455		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	102.90778	10.23000	102.85107			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.18705			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.18308			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	117.07590			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		9.39500	101.79214	9.39500	101.74081			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.19926			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	116.54106	1.75000	116.64282			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.29085			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.18461			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.19312			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.19907			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.18716			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.48252			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.62676			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.82161			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.18501			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.22276			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.19788			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.19494			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.20508			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.20823			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.56763			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.79222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.20904		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.20904		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21808		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.19431		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22109		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12953		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21808		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.46492		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.21317		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.20859		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.51936		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.44954		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18239		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18072		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.80373		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.18525		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.19027		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.19312		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.18263		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18239		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.20132		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.51309		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39616		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.35510		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.81121			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.62718			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68307			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.39007		100.00000	23.27688			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.54974		100.00000	14.35194			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.80329			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.50327			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.65064			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.84704			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.45574			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.91000		99.74162		7.91000	99.69911			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.86831			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.17082			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.76500		101.92302		8.76500	101.87472			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.55000		114.06697		9.55000	114.00852			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35000		107.33370		7.35000	107.29092			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.22500		101.00792		9.22500	100.95761			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.48630		100.00000	13.42635			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.90000		101.70304		9.90000	101.64876			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000		166.68903		2.64000	166.65531			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54093			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44201			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		70.32755		100.00000	70.05758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.03952				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.88767				0.00	0	260,000,000.00
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	100.31063				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.91999				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20879				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	106.50963				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11303				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.54360				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	104.40000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.10442				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.52334				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.09605				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.94057	2.54000	297.49242				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.77056				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	108.14345				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.68738				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	96.58661				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	95.78090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.49158			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.20120			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.11950			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.16472		2.55500	207.95561			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	27.06584		100.00000	26.94552			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.36891		100.00000	16.83801			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.46332		100.00000	16.93386			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.03849		100.00000	16.50252			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.37594			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16805			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00161			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.86500	105.40233		8.86500	105.35211			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.29471			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.53351			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.07362			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.78546			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.40000	101.43543		9.40000	101.38425			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.60000	105.82565		7.60000	105.78229			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	39.68863		100.00000	41.60130			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.64233			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.72500	105.39796		8.72500	105.34852			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.04344	101.79834		11.04344	101.07930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.01594	100.39031		11.01594	100.21406			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05007	100.34486		11.05007	100.19176			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.08671	100.25500		11.08671	100.15449			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.83796	99.93038		11.83796	99.85390			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29344	99.72977		11.29344	99.79448			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.21367	101.04803		11.21367	100.19844			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01594	100.39031		11.01594	100.21406			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.15386	100.49467		11.15386	100.31265			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.34013	96.35203		10.34013	100.03801			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.96638	101.13901		9.96638	100.70396			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50000	99.25976		11.50000	99.12005			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.42500	73.40645		11.42500	97.20198			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.39847		9.28000	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
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.26500	72.02406		11.26500	97.06311			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88986			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99964			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99964			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
BAYA47		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.04344	101.77805		14.04344	101.06628			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.27633	100.20982		15.27633	100.14020			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.17089	100.18968		14.17089	100.06806			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.09513	100.00000	25.00000				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.78291	100.00000	18.69000				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.09456	100.00000	17.01000				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.55219	100.00000	10.50000				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.55278	100.00000	10.50000				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75811	100.00000	12.69500				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05468	100.00000	11.00000				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.38975				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.38498				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.88061				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87304				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.97246	100.00000	7.93302				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.97246	100.00000	7.93302				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	94.55959	100.00000	94.07216				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	88.37772	100.00000	87.95181				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	85.48009	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	103.21985	2.08000	179.30958				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.07000	98.68443	8.07000	156.40116				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.07000	100.01917	8.07000	156.73362				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45500	99.03082	8.45500	98.98577				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	7.86500	99.79452	7.86500	99.75200				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.33805				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47217				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50122			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59805			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69485			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.96546			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.03375		100.00000	24.91261			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	101.29251			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31781			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32625			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42744			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56228			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.49320		100.00000	24.37467			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.49320		100.00000	24.37467			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33944			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.34591			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.27500	103.66440		8.27500	103.61797			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.36531			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39965			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.03434		100.00000	13.96492			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.03434		100.00000	13.96492			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.11025			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.05000	100.01701		11.05000	100.39965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000	55.27938		100.00000	55.06982			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.62557			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.64678			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.57500	69.35671		8.57500	101.05075			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.34254			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.78020			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.36194			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.73234			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.84600			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71956			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.75501			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.81937			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08632			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.53590			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	84.07920		100.00000	83.69528			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.55851			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60284			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.59140			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.25432			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.39949			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.62183			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.51878			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.43304			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.06354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.80715			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.15566			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.01601			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	72.70916		100.00000	72.42063			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84593			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.75331			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.71008			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.64864			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	24.84829		100.00000	24.72537			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28478			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.91436			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.42500	110.03883		9.42500	109.98286			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.10910			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.32500	103.10660		9.32500	103.05470			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.46500	100.35606		12.46500	100.28903			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.08376			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.36500	102.25761		12.36500	102.19095			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99023			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.31500	101.41450		9.31500	101.36350			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.27793			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.36500	99.42693		12.36500	99.36213			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.81204			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.57582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14736			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.15000	94.63806		10.15000	94.58631			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.92000	115.28911		9.92000	115.22780			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.20000	109.10552		10.20000	109.04591			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.08000	116.97711		9.08000	116.91974			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71388			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.62500	103.62929		11.62500	103.56461			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.59694			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.39415			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39590		10.00000	105.34090			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.40906			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.92111			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.82425			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.08030			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.72796			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.99983			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	101.51733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.50189			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.58351			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.12176			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.20357			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.94482			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.02725	10.11000	99.97320			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88173			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	121.99603	2.76000	121.97076			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	119.15012	3.14000	121.95556			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.80794	8.25000	102.76202			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.94500	128.51471	2.94500	122.65619			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.06530	2.40000	121.27645			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28429			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.60000	101.65040	8.60000	101.60337			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.55515			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.57161			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.65000	101.72729	8.65000	101.67998			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.65000	101.72729	8.65000	101.67998			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.70000	100.52688	8.70000	100.47985			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20842			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22924			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.54388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.54388				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98428				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.77119				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81817				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.30642	9.35000	103.25513				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.30642	9.35000	103.25513				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75025				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75220				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	100.40351				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14751				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19109				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19338				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14751				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14751				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16681				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95401				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.56695				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05616				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05616				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46541			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.19500	104.15056		9.19500	104.09884			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.18341			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23636			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55453			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55355			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59326			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77878			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89639			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77046			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.64438			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48668			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36683			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18138			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18478			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48843			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13216			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26556			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04645			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37799			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84619			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90207			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.22224			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.86892			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02276			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02413			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	134.89603			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.50806			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	133.67071			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	134.19993			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	133.31647			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	131.16617			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	131.75558			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.12085			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.76500		94.87600		10.76500	94.82105			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.28500		96.43531		11.28500	96.37683			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02308			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.22093			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.09567			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49398			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.46914			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		105.87678		8.80500	101.46258			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19431			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50872			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	128.25198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20311			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20668			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.22045			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.21333			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29554			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	76.78679			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.23272			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02308			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	116.13476			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	116.26313			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43815			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.25519			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02321			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29373			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.24217			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18659			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.21381			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42429			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.10981			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02255			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.35134			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.63771			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	103.24639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.34417			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45079			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.17714			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.00576		10.55000	102.88081			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.94500	105.60284		9.94500	106.48096			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.18510			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.40229			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.08500	107.36383		12.08500	108.43519			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.50026			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.11500	108.29798		12.11500	108.15961			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.54500	107.59852		10.54500	107.47841			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.50026			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.50719			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.22695			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	106.62532			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	106.77697			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	106.77697			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02405			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.45000	104.79690		9.45000	104.69004			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.69194			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21452			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.99776		10.55000	102.93927			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.12419		11.00000	100.43540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.43349			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.21808			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46057			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.87500	104.32303		11.87500	104.19014			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.23892			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	106.77697			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.62003			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	107.27059			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.95810			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	106.19943			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18478			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.19550			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.02135		7.01000	40.62346			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	164.21784			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		8.45500	99.03082		8.45500	142.87065			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.07000	35.57306		8.07000	156.40116			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.07000	36.00682		8.07000	156.73362			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.35204			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.30375			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.73852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.73852		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.21081		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19726		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19998		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.72296		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19788		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49398		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18024		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.59860		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.55410		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.59860		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.84941		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.83844		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.87000	108.23522	8.87000	106.23282		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.67500	101.62498	8.67500	101.57757		0.00		0	810,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.09000	112.73275	10.09000	112.67180		0.00		0	20,000,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.40000	102.82731	8.40000	102.78083		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.66000	108.12348	9.66000	108.06713		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.72500	103.42602	9.72500	103.37207		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.09500	96.82193	10.09500	96.76955		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.80000	98.33956	10.80000	98.28274		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	10.80000	91.32761	10.80000	91.27484		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.71180		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63466		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.48029			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.59899		100.00000	15.10010			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.74245			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.16479			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34486			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62527			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.14717		100.00000	10.73436			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.66780		100.00000	12.45063			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.42500		97.08245		11.42500	99.18628			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.74898		100.00000	13.68098			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.82017		100.00000	6.02234			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.45733		100.00000	14.73481			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26339			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		99.02972		8.00000	98.98681			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.62094			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48161			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.75558			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		62.95178		100.00000	57.48096			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45828			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.81021			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.20267			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.82903			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.49503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25473			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.42180			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	110.69998			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.22164			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.85702			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.65000		102.21566		8.65000	102.16811			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.45000		110.93142		7.45000	110.88683			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.48500		107.71249		8.48500	107.66386			0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.15500		108.23535		9.15500	108.18270			0.00	0	1,120,000,000.00
DV24	On 18/02/2024	Spot Bond	9.35500		105.61283		9.35500	105.56036			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.45000		108.74995		9.45000	108.69539			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.14265			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03612			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29200			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.75235			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34276			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.34783			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.92322			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24324			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.45074			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97500		130.13487		7.97500	130.07958			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.49718			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.31000		99.53708		2.31000	114.55355			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.90948		1.20000	134.37294			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.14929		2.03000	124.12822			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.58358		2.04000	111.56458			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.55816		2.05000	112.53914			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000		103.02344		2.14000	103.00541			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000		99.90630		2.29000	114.97480			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.55000		108.80523		9.55000	108.75009			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.40000		109.40580		9.40000	109.35029			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.85000		102.81461		9.85000	102.76000			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.07500		94.48908		10.07500	97.02002			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.22500		105.52993		10.22500	104.19175			0.00	0	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.91494			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.18098			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.38461			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.16967			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.12476			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.80617			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.06510			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.25753			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		81.69230		100.00000	81.21176			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		96.30696		100.00000	95.83487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.38000	100.80289		11.38000	100.69825			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65850			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37951			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.02300			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.84500	98.73861		9.84500	98.68648			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.89629			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.71831			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	100.96370			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02327			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86956			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.90502			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86245			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89202			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.88036			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86842			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.05000	103.08851		7.05000	103.04927			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.79500	106.01849		7.79500	105.97396			0.00	0	5,800,000,000.00
ES23	On 25/01/2023	Spot Bond		8.52500	112.83922		8.52500	112.78803			126,360,107,500.00	14,822,300	5,423,285,300.00
ES26	On 02/04/2026	Spot Bond		8.79500	95.29926		8.79500	95.25420			0.00	0	4,290,000,000.00
ES33	On 15/09/2033	Spot Bond		9.47000	85.12239		9.50500	84.81557			0.00	0	31,600,000,000.00
ES42	On 25/04/2042	Spot Bond		9.55000	91.45360		9.55000	91.40673			0.00	0	19,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.90310			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.93146			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78833			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56531			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03896			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.85933			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.14397			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.62753			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.78085			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56514			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.89770		100.00000	11.84012			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.57898		100.00000	11.52295			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.33070			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.93466			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.36945			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.39524			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.36500	97.46205		9.36500	97.41306			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39182			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39175			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.44331			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.64529			0.00	0	200,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.66454			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.67549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.15000	99.83374	10.15000	100.08502				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.21500	106.09131	10.21500	106.03325				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.22067				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.24500	131.83829	2.24500	132.69893				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000	126.91710	2.21000	274.35778				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	105.27322	2.36500	111.88383				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000	103.27043	2.37000	162.66327				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.85582	2.18000	219.39065				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000	107.95727	7.63000	107.91261				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.76000	64.29675	7.76000	63.59700				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44500	41.22192	9.44500	40.26171				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	39.92585	9.68000	38.93686				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	86.08491	100.00000	85.68075				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	88.18123	100.00000	87.79019				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.77548				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23515				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20363				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22352				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21808				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	100.20788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28872			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	100.21452			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.20938		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	100.22803			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	100.28058			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27237			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	16.95248		100.09221	16.86856			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.26157			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	100.21857			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	100.22102			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20188			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20383			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26650			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20027			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.81350		13.22500	61.76883			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18883			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18907			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28126			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19764			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	96.93570		3.59500	100.26286			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20621			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20621			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.92639			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02308			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.26356			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19431			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18979			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.42639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22211			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08106			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.41161			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.61446			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25473			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20193			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.86543			0.00	0	6,500,000,000.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18764			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20383			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20383			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31574			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.96133			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.95913			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.99942			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.67437			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.21523			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66177			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.98203			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63865			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.64313			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.66765			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.66765			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50800			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.25180			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.34972		8.75000	101.30205			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.13377			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.34999		100.00000	10.82381			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.53608		100.00000	9.88120			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	102.39226			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.48836		100.00000	1.82226			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.21278			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		18.61061		100.00000	22.03277			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.19421			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.21930		100.00000	9.83043			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.81110		100.00000	20.35182			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.19418			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.83963		100.00000	13.27659			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.19125			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.13110			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.26627			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.18868			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05500		99.24464		3.05500	126.06525			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.04885			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.03500			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.03500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.91483			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23645			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21925			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21808			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48511			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45604			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.58500	116.67658		3.58500	121.93078			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.22195			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.22412			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.63500	107.24894		3.63500	121.54886			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.61500	104.86217		3.61500	121.70146			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000	101.99268		3.01000	127.36184			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000	101.35005		3.08000	134.72059			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63369			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19385			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22053			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25632			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24714			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20929			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20906			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	100.30493			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.58094		100.00000	10.52860			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	35.47373		100.00000	35.29826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000	66.01541	100.00000	65.60385				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	19.97572	100.00000	19.87910				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.67764	100.00000	6.15012				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.42115	100.00000	10.63606				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000	152.23809	5.15000	152.18672				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.13185				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.46990				0.00	3,000,000,000	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70711				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.88299				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.44512				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.00359				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.71110				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800	83.58703	1.99800	105.78955				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000	103.47506	2.41000	135.99074				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.41967				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.99679	10.38000	101.94001				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.99679	10.38000	101.94001				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	101.51129				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000	101.12134	2.55000	109.76414				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000	210.71416	2.49000	209.88474				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000	110.36599	2.52000	110.34454				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.92044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.52000		209.82594		2.52000	208.99168			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.65519			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.05469		2.45000	111.03353			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.61000		108.63605		2.61000	108.61441			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03559			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.51600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00447			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.71500		106.63152		2.71500	106.63732			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.85781		2.64000	260.32478			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.19403		2.69000	258.49045			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.65577		2.38000	97.81975			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.37645		2.72000	203.15500			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.81142		2.33000	271.96584			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.82452		2.22000	274.15750			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.36560		2.94000	260.18505			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71500		101.38109		2.71500	128.80234			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.39001			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24500		132.72277		2.24500	128.64143			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61722			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.84006			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.23516			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		109.80682		2.39000	109.78625			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.40645		104.97509	22.29071			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.16707		101.07593	26.03638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	19.34702	100.44759	19.25094					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	24.67060	100.76967	24.54773					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	119.77213	2.01000	119.75201					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	98.06846	2.31000	112.43795					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.67579					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	97.80467	2.34000	112.13532					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.78769					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	124.98970	2.42000	342.32848					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.08241					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.73777					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.19000	103.13320	6.19000	103.09864					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.69000	102.87577	7.69000	102.83290					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.07500	103.55169	8.07500	103.50641					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24500	108.64907	8.24500	108.60086					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.74000	102.18781	8.74000	102.13953					0.00	0	1,960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95000	101.32837	8.95000	101.27964					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.53500	92.67101	9.53500	92.62333					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.56000	108.19184	9.56000	108.13634					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.90000	97.29122	9.90000	99.60410					0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.32000	97.05644	10.32000	97.00338					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.15000		81.60832		10.15000	81.56395			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.17324			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.17568			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.18172			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.19143			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.19871			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.23019			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	100.76819			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.80145			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.64366			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.83146			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.86478			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.89253			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.01454			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.87894			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.95771			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.07500		102.96172		9.07500	102.91153			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	101.30993			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.43251		100.00000	15.15705			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.36821		100.00000	22.31644			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.26739		100.00000	12.57277			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.26945			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29588			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34699			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41039			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49840			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	101.63040			0.00	0	5,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.59671			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28602			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.38142			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.41602			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.87857			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02769			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	100.69500			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03694			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.13654			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64698			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.87089		100.00000	17.25606			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.70759			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33277			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.20196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.21614			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.35330			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.32226			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	101.53273			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.52914	102.42023		7.52914	98.53367			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	101.60150			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.52907	102.14524		8.52907	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	101.68990			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.97922	102.23597		8.97922	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	101.79791			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	101.63081			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.79656			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.85951			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.17499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.10500	105.17427	9.10500	105.12339				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21000	110.87727	8.21000	110.82880				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.59742	2.03000	277.99285				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.45130	2.03000	284.16218				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46000	102.02533	9.46000	101.97409				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46000	101.99324	9.46000	101.94202				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	81.47321	100.00000	81.11111				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.12809	100.00000	21.02358				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.04336	100.00000	64.72861				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.26497	100.00000	30.11851				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.27688	100.00000	23.16424				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	82.78188	100.00000	82.41395				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.81302	1.70000	118.79519			205,700,000,000,000.00	21,000,000,000	73,584,045,800.00	
I2038	On 31/01/2038	Spot Bond	1.79000	125.69629	1.79000	125.67681			117,066,000,000,000.00	65,400,000,000	94,173,596,000.00	
I2046	On 31/03/2046	Spot Bond	1.79000	127.07996	1.79000	127.06014			150,360,000,000,000.00	84,000,000,000	75,955,425,300.00	
I2050	On 31/12/2050	Spot Bond	1.81000	135.42583	1.81000	135.40448			307,700,000,000,000.00	70,000,000,000	97,074,651,804.00	
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	7.52000	103.70080	7.52000	103.65869				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65107				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53500				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20000	104.30798	8.20000	104.26167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.97500	108.57663		7.97500	108.52973			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02000	103.43777		8.02000	103.39358			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.19383			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	101.12363		1.85000	130.34974			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31500	103.98243		2.31500	132.11011			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.09219			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57707			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.09500	104.07374		8.09500	104.02837			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54005			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27338			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99267			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.69500	97.96808		8.69500	97.92228			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.16000	95.79443		9.16000	95.74780			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19550			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.17500	99.48160		8.17500	99.43782			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.21000	103.32055		9.21000	103.24649			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06916			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.21364			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.09696		7.90000	102.05397			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.47500	102.29784		8.47500	102.25171			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.33805			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92744			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.74500	104.75835		7.74500	104.71510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		8.43500	106.08936		8.43500	106.04173			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.57500	107.89991		9.57500	107.84508			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.31486			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23602			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.26186			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.28754			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00672		100.00000	0.00669			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43031			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.40338			0.00	0	250,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.80000	99.57248		8.80000	99.52538			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75036			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.77531			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.80000	99.44873		9.80000	99.39618			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.01931		5.00000	100.99204			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.01931		5.00000	100.99204			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.10187		5.00000	102.07447			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.02275		5.00000	100.99534			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.21075		4.00000	101.18860			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.84133		4.00000	100.81938			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	39.45441		100.00000	38.24072			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	39.29900		100.00000	38.08350			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	39.29900		100.00000	38.08350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	106.98363		9.20000	106.93076			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04150			0.00	0	250,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.64720		100.00000	7.60938			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.78040			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	93.83033		100.00000	93.35038			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.95000	102.63795		8.95000	102.58851			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.01678			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.04244		100.00000	14.96965			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	66.01541		100.00000	65.60385			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	96.56085		100.00000	96.05263			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.15482		100.00000	11.79486			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.73425		100.00000	24.81992			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.15903		100.00000	1.15460			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.37204		100.00000	8.45580			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.42567		100.00000	15.62606			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	84.10138		100.00000	83.71560			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.05351		100.00000	10.74736			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.00617		100.00000	25.74512			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	99.93155		6.25000	99.74381			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.81200		6.25000	99.62470			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000	99.68783		6.35000	99.49801			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000	99.56695		6.35000	99.37760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA506	On 03/02/2015	Spot Bond	6.35000		99.44637		6.35000	99.25747			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.32608		6.35000	99.13764			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.40000		99.19988		6.40000	99.01044			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		99.07211		6.45000	98.88169			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.82988		6.45000	98.64038			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04344		101.24466		11.04344	100.73499			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04344		100.01620		11.04344	99.97281			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.21063			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20691			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.61201		6.50000	101.57630			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21214			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.27541			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.31755			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.52153			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.39600		10.00000	105.34100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.20362			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.52949			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.04394			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.92020			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.79036			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.78161			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.61094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.37703			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.96603			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.71651			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.92331			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.57767			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.39142			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	97.07447		100.00000	96.56085			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.73779			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.65920			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.68079			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71000	102.11746		8.71000	102.06963			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.96186			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.96095			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.96037			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57548			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.65551			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.67178			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.60000	100.01440		9.60000	99.96260			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21951			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.66500	105.23190		8.66500	105.18259			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90295			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.75597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.16421			0.00	0	20,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21469			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.70000		101.14974		8.70000	101.10343			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.77459			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.55812			0.00	14,600,000,000	7,300,000,000.00
IV017	On 31/01/2022	Spot Bond	3.40500		97.06730		3.40500	126.85610			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55000		142.89194		3.55000	142.85602			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.95572			0.00	0	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.86425			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.79365			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.44603			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.04353			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		98.50134		3.70000	99.33589			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		98.41922		3.70000	105.64799			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.49414			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.16915			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.31500		111.77800		10.31500	111.71590			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.81188			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.34685		3.65000	141.31055			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.89737		6.25000	99.72678			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.77789		6.25000	99.60771			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000		99.65326		6.35000	99.48079			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000		99.65326		6.35000	99.36042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA506	On 05/02/2015	Spot Bond	6.35000	99.41197		6.35000	99.24034			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000	99.29176		6.35000	99.12054			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.40000	99.16538		6.40000	98.99325			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	99.03744		6.45000	98.86441			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.91626		6.45000	98.74366			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.79537		6.45000	98.62319			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.09306			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.84392			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.58135			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90771			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.79822			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82384			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.62250			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65902			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66982			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.69141			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59424			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52290			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32193			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24977			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89858			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.66958			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.66294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.89960			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84342			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.37976			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18466			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23200			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01935			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.01987			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01987			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.03500		105.21672		9.03500	105.16621			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.79955		100.00000	16.14393			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.94064		100.00000	13.03540			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46306			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.22000		104.73427		9.22000	104.68298			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34749			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95893			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.30918			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.77830			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32407			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.53632			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.50000		101.34528		7.50000	101.30428			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.22197			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.87870			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.61118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000	91.27248	100.00000	90.82506				80,000,000,000,000.00	800,000,000	400,000,000.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.34836				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	96.30572	100.00000	95.80802				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.39620				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	36.28202	100.00000	36.10644				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.08704				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	94.56130	100.00000	94.08130				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	99.61148	100.00000	99.10584				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	93.23893	100.00000	92.77274				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	84.43218	100.00000	84.05013				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34362				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35615				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.50164				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	59.79786	100.00000	59.50848				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.89517				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.49376				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.45000	141.40733	8.45000	141.34267				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17519				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.15835				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.27481				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62114				0.00	0	900,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16113				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	102.06244				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.16000	98.86601	10.16000	98.81188				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28500			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.77500	100.41289		8.77500	100.36603			0.00	0	4,130,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.82500	75.52814		8.82500	98.55658			0.00	0	2,800,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.34000	102.74118		9.34000	102.69022			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.44586			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48347			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.02000	101.17416		10.02000	101.11982			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52635			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.07016			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87585			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.95944			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.17295			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84442			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84072			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.37780			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89177			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.75025			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.82098			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.29840			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.19249			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.20870			0.00	0	0.00
MAQN01	On 28/03/2017	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
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.58914			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.15920			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.82318			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24791			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62745			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.95591			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39687			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.55733			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01869			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.03862			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06215			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41243			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	91.24462		100.00000	90.79843			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.67398		100.00000	33.50742			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	82.20721		100.00000	81.83857			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.78177		100.00000	21.87756			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.95183		100.00000	22.16346			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.04932		100.00000	22.25641			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.32022		100.00000	19.58078			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	103.10771		8.69500	103.05950			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.71500	102.57661		8.71500	102.52855			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41740			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.55126			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.89327			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	99.88848			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.91000	103.17401		7.91000	103.13004			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.68500	102.10333		8.68500	102.05616			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.47500	102.61543		9.47500	102.56381			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.17444			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18052			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.51000	103.15152		9.51000	103.09767			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.67000	103.09474		7.67000	103.05187			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.70306			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.83500	100.67600		8.83500	100.62818			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28748			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.35000	107.84739		9.35000	106.20285			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.69122			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.20219		100.00000	22.09237			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89606			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.53500	100.64930		8.53500	100.60308			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.62000	105.28245		7.62000	105.23968			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.52500	108.34070		8.52500	108.29156			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.85411		100.89771	6.82068			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.94389		100.61875	6.91011			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.95874			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.03549			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.12473			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.66479		100.00000	0.66157			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.66479		100.00000	0.66157			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.94000	97.19993		8.94000	97.15297			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	102.03162		7.59000	101.99032			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.03000	100.35220		9.03000	100.30325			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.80000	105.42612		8.80000	105.37597			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81481			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.27500	105.57258		9.27500	105.51972			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.89605			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.16000	100.82351		9.16000	100.72541			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82303			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.96012			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45142			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.75542			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	105.77119			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03518			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.03987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.95942			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.49000		105.19991		7.49000	105.15718			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.28434			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.51500		114.50484		8.51500	114.45210			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.62500		37.10196		10.62500	37.08143			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000		102.60809		7.42000	102.56728			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70026			0.00	200,000,000	100,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.63074			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000		104.36171		7.81000	104.31754			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.15846			0.00	10,983,000,000	5,491,500,000.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98328			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.40022			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.85377			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.71875			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.65496			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.79109			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60201			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	101.38140			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.34762			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.15940			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01022			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.96789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.18839		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.17868		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.55398		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17270		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16877		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.16864		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.21538		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19431		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.79500	107.19995	9.79500	108.08876		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19312		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.83000	105.93633	9.83000	106.93990		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19431		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17474		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21405		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.19621		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.19860		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.21000	104.65354	8.21000	104.60702		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.57627		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.33834		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.89500	105.19007	9.89500	105.88979		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.83489		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.87855		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89996		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	10.02500	117.58901	10.02500	117.52549		0.00		0	1,630,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.50994			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03425			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000	168.43809		2.23000	168.40776			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000	96.31248		2.56000	139.01308			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.56000	107.54347		8.56000	107.49449			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38903			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.19000	106.20915		9.19000	106.34737			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.74863			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81371			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.70848			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.73362			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.71856			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.39000	106.20656		9.39000	107.70322			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73368			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.74867			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.73864			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.59000	106.20414		9.59000	106.33613			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76883			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.75871			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.76373			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.94895			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.88795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.77878		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.37500	113.78750	8.37500	113.73622		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.20000	118.85442	9.20000	118.79538		0.00		0	300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.12500	172.48402	2.12500	172.45397		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.89000	118.71981	9.89000	118.65686		0.00		0	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.92457		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	101.71217		0.00		0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.21501		0.00		0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.49027		0.00		0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.71008		0.00		0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.79660		0.00		0	0.00	
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.98106		0.00		0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.31725	100.00000	17.23345		0.00		0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.07284	100.00000	64.75794		0.00		0	0.00	
OML01	On 27/10/2015	Spot Bond	7.51000	102.71887	7.51000	102.67727		0.00		0	8,860,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.77447		0.00		0	0.00	
OML03	On 27/11/2024	Spot Bond	9.71000	98.04985	9.71000	99.10956		0.00		0	0.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.43387	100.00000	24.31563		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	100.96304		0.00		0	0.00	
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.31120		0.00		0	0.00	
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57319		0.00		0	0.00	
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600	10.00000	105.34100		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.44337			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.56997			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20185			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.16834			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.46490			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.45000		101.96678		9.45000	101.90387			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.27487			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31027			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.32620			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36158			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51369			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.54905			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37173			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.87000	42.88892		7.87000	42.87074				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52000	108.73338		6.52000	108.69483			13,703,953,768,000.00	2,101,833,400	39,307,819,400.00	
R158P	On 15/09/2015	Spot Bond	6.60000	95.56321		6.60000	95.52893			0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.70000	114.78842		6.70000	114.74663			586,262,283,110,000.00	87,501,833,300	100,312,180,500.00	
R159P	On 15/09/2016	Spot Bond	6.53000	89.65822		6.53000	89.62640			0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	8.02000	119.19549		8.05000	118.88730			7,572,570,786,024,000.00	44,210,821,200	50,373,590,900.00	
R187P	On 21/12/2026	Spot Bond	7.79000	40.07030		7.79000	40.05348			0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	7.71000	37.49475		7.71000	37.47917			0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.72000	284.43190		1.72000	284.38861			2,167,200,000,000.00	1,260,000,000	23,733,100,000.00	
R202	On 07/12/2033	Spot Bond	1.69000	235.53909		1.69000	235.50363			11,052,600,000,000.00	6,540,000,000	71,285,649,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	7.84500	102.07404		7.87500	101.85306			3,072,855,120,000,000.00	91,696,000,000	41,068,200,000.00
R203	On 15/09/2017	Spot Bond	6.94500	105.62926		6.97500	105.51513			5,487,223,665,000,000.00	90,097,000,000	39,377,260,700.00
R2030	On 31/01/2030	Spot Bond	8.46000	99.47988		8.46000	99.43509			943,882,200,000,000.00	11,570,000,000	50,650,300,000.00
R2032	On 31/03/2032	Spot Bond	8.61500	98.86156		8.61500	98.81575			142,617,017,500,000.00	16,554,500,000	20,832,200,000.00
R2037	On 31/01/2037	Spot Bond	8.68000	101.81208		8.68000	101.76507			86,800,000,000,000.00	10,000,000,000	53,810,000,000.00
R204	On 21/12/2018	Spot Bond	7.23500	102.85715		7.26500	102.71344			1,251,435,200,700,000.00	72,969,620,000	70,450,756,000.00
R2044	On 31/01/2044	Spot Bond	8.80500	103.09923		8.80500	103.05096			1,761,000,000,000.00	200,000,000	32,100,000,000.00
R2048	On 28/02/2048	Spot Bond	8.76500	102.81576		8.76500	102.76705			83,793,400,000,000.00	9,560,000,000	61,346,000,000.00
R207	On 15/01/2020	Spot Bond	7.48000	102.41404		7.51000	102.24988			1,612,964,760,000,000.00	15,637,000,000	94,179,100,000.00
R208	On 31/03/2021	Spot Bond	7.62000	97.46888		7.65000	97.28582			7,158,491,776,968,000.00	39,434,616,400	45,577,907,500.00
R209	On 31/03/2036	Spot Bond	8.57500	79.04029		8.61000	78.72454			1,933,479,521,505,000.00	25,478,661,400	75,077,538,600.00
R210	On 31/03/2028	Spot Bond	1.65000	176.33441		1.65000	176.30823			143,220,000,000,000.00	86,800,000,000	46,003,000,000.00
R211	On 31/01/2017	Spot Bond	1.15000	132.21177		1.15000	132.19586			10,580,000,000.00	9,200,000	28,056,200,000.00
R212	On 31/01/2022	Spot Bond	1.74500	137.01413		1.74500	136.99323			0.00	0	86,724,900,000.00
R213	On 28/02/2031	Spot Bond	8.47000	89.56955		8.50000	89.29166			2,028,983,765,270,000.00	39,549,441,000	32,573,581,000.00
R214	On 28/02/2041	Spot Bond	8.69000	79.73340		8.69000	79.69594			3,112,271,360,000,000.00	58,144,000,000	41,132,500,000.00
R227C	On 15/03/2015	Spot Bond	6.76000	98.68407		6.76000	98.64801			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.60000	95.56321		6.60000	95.52893			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.52000	92.59631		6.52000	92.56350			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.53000	89.65822		6.53000	89.62640			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.67000	96.98702		6.67000	96.95266			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.54000	93.96649		6.54000	93.93327			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.52000	91.01694		6.52000	90.98486			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.58000	88.04279		6.58000	88.01148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond	6.95000	84.48916	6.95000	84.45745			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.00000	81.53479	7.00000	81.50398			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.27000	78.06875	7.27000	78.03813			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.25000	75.38819	7.25000	75.35869			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.23000	72.81372	7.23000	72.78531			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.22000	70.30703	7.22000	70.27964			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.47000	66.96866	7.47000	66.94168			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.45000	64.63175	7.45000	64.60578			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.57000	61.84636	7.57000	61.82112			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.54000	59.71099	7.54000	59.68671			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.51000	57.66603	7.51000	57.64267			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.48000	55.70722	7.48000	55.68475			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.44000	53.87450	7.44000	53.85288			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.40000	52.12220	7.40000	52.10139			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.99000	47.63048	7.99000	47.60998			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.95000	45.97668	7.95000	45.95699			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.91000	44.39741	7.91000	44.37849			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.87000	42.88892	7.87000	42.87074			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.83000	41.44767	7.83000	41.43018			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.79000	40.07030	7.79000	40.05348			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.75000	38.75366	7.75000	38.73747			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.71000	37.49475	7.71000	37.47917			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.13862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.53050			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.47075			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.28317			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49926			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.79959		100.00000	22.68927			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.17948		100.00000	10.13022			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.27496		100.00000	22.16479			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	62.79928		100.00000	61.61991			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	28.93912		100.00000	32.29210			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.19061		100.00000	19.03468			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.92225		100.00000	10.13408			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.88491		100.00000	15.06948			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.92388		100.00000	10.82811			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.00934		100.00000	9.70900			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18687			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42143			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52890			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.71932			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.75610			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01249			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62956			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.69120			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.69372			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13128			0.00	8,000,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.68677			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.19843			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.45827			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48180			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.68373			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.49439			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.37110			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51270			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	83.31763			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.16130			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.54797			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.22350			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05726			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.02030			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.84290			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.22365		12.35000	107.15383			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.81594		100.00000	14.74425			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.62704			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86065			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17234			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.81842		100.00000	3.79953			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	25.89841		100.00000	25.77308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		38.17792	100.00000	37.99317				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.18767	100.00000	13.15537				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.92008	100.00000	31.76561				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.89591				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.56871				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95000		106.80484	8.95000	106.75347				0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.12500		102.90776	9.12500	102.85732				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.73000		87.44526	9.73000	104.46422				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.22412				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90000		106.18859	7.90000	106.14314				0.00	0	1,210,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.39600	10.00000	105.34100				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.62747				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02500		102.42876	9.02500	102.37909				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.47596				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.60819				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	103.09237				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.57403				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.54651				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.76230				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.17000		101.97061	7.17000	101.93165				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.76500		100.89770	8.76500	100.85015				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98000		107.71459	7.98000	107.66803				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.72843	7.96000	107.68198				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77000		107.86008	7.77000	107.81466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		8.37500	102.16736		8.37500	102.12106			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.91500	107.75959		7.91500	107.71337			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.06000	107.65926		8.06000	107.61226			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.32424			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.89903			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.02500	104.58565		8.02500	104.54020			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.87275			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18407			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.00304			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.12000	105.37099		9.12000	105.31937			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.95000	101.98067		9.95000	101.92598			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.00589			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96186			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.97953			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.08108			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.84500	101.02883		8.84500	100.98054			0.00	0	2,450,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	17.42148		100.00000	17.34486			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.41500	108.00992		9.41500	107.95593			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47997			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.92500	99.64517		8.92500	99.59738			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.96000	89.01123		9.96000	88.96345			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.37184			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.70000	101.15940		9.70000	101.10677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23363				0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.24009				0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.85000	104.44024	9.85000	104.38478				0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.35000	97.35792	9.35000	97.30877				0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.70000	105.06848	7.70000	105.02535				0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000	125.81142	2.33000	271.96584				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500	102.48450	1.79500	130.49360				0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	17.75400	100.00000	23.56738				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	99.76385				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	21.92865	100.00000	21.82018				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.07728	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000	114.90424	2.42000	128.87056				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.61201	6.50000	101.57630				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.62067				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.03945				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42589				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.00500	99.53661	9.00500	99.48846				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.20430				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00219				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.33341	100.00000	23.22049				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.39600	10.00000	105.34100				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.40000				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		86.58160	100.00000	86.05366				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40330				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.09459	100.00000	32.93089				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		29.54775	100.00000	30.68679				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.81383	100.00000	31.31224				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.31500		105.13992	9.31500	105.03421				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.63379				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.85063				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95000		106.17177	7.95000	106.12679				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.86500		102.31255	8.86500	102.74259				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.37500		102.16736	8.37500	102.12106				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.82452				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.99414				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.30215				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.79257				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.81401				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.06912				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07500		102.26725	8.07500	102.22277				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.56219				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.81273				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.58647			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.20000	97.01630		9.20000	96.96837			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66710			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04203			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42571			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.25800	90.03265		9.25800	89.98789			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.75000	92.26077		8.75000	92.21737			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.77000	97.28178		8.77000	97.23640			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28172			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.15500	102.69039		8.15500	102.64505			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	110.63277		2.45000	111.03353			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.21500	99.54328		8.21500	99.49926			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		8.22500	100.82195		8.22500	100.77734			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.81000	105.13626		9.81000	105.08094			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57527			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.85000	79.56494		9.85000	79.52269			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.52820			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.60279			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.53991			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.04122			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.72188			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.05029			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.63024		0.00000	99.40061			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	93.58974		100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.24154			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.17055			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.05341			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89738			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86314			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.86280			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.82610			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.80796			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.64054			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.67465			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.68836			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.65714			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.98000	107.12523		6.98000	107.08485			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.66000	104.64715		8.66000	104.59841			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	40.60007		100.00000	40.40360		500,000,000,000,000.00	5,000,000,000	2,500,000,000.00	
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37553			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.10717			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57835			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72148			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16840			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.17693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.75021		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.22075		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.95000	104.81225	7.95000	104.76785		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.45771		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.49685		0.00		0	500,000,000.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.56857	7.83000	103.52534		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43617		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48510		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.60588		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.43617		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.48510		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.61653	7.16000	103.22420		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.58098		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57315		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.76086		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.73546		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.50203		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.41441		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.43422		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.49685		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.97799	8.73000	103.88146		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.42834		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.48510		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.73500	96.18350	8.73500	102.04079		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43255			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50136			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.58490			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56338			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.57211			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.75696			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74914			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	95.48328			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.36572			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.37351			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.35551			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.79793			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.82473			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.11000		103.14778		9.11000	103.11302			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.68699			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.71887			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	9.02000		99.93023		9.02000	99.72541			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.89431			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.75980			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.97977			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.83245			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.32493			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.12582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50333			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94983		101.06155	6.91588			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	101.52655			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.53077			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.68268			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.50981			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75070			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.47384			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49350			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.47384			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.49350			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.50333			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46204			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49350			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60160			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.60160			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60160			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75878			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.79807			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74896			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.53402			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.58304			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.56343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	7.65000	103.41409		7.65000	103.37179			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.46000	91.53749		9.46000	91.46107			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.90500	104.62298		7.90500	104.57818			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.33000	108.16077		9.33000	108.10629			0.00	0	20,300,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.11985		100.00000	1.27911			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.58000	108.84105		9.58000	108.78480			1,916,000,000,000.00	200,000,000	11,600,000,000.00
TN25	On 19/08/2025	Spot Bond	9.73500	101.95385		9.73500	101.90119			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.82000	94.54451		9.82000	94.49446			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.16000	105.06458		10.16000	105.00738			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.60000	103.79201		10.60000	103.73313			0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41452			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.78488			0.00	7,800,000,000	3,900,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.91050			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93326			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93557			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.04772			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.28019			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.93444			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00170			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.39600		10.00000	105.34100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90698			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.78686			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.77226			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.31330			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.33244			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.34305			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.34517			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.40439			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53434			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.42494		100.00000	14.30116			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.63659			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.31000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.94491			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.80686			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.57059			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.32325			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.07873			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.34686			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.08154			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86184			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.46239			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.26982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.97638			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.66658			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.39045			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.06612			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.96677			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.95609			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.32892			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.88717			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.50915			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.55862	100.00000	13.49300				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		98.63503	100.00000	98.12132				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		96.33508	100.00000	91.08911				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.36233			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.05008			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.72609			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.64901			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.53218			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.46404			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.63449			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.61686			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.59924			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		82.76644	100.00000	82.39278				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.66183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67376			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.67038			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.61507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.05000	111.24562		9.05000	111.19123			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	100.03383			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.74949			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04094			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07408			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.07554			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03727			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03842			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00261			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09000	108.25732		7.09000	108.21565			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.50774		1.64000	241.47226			0.00	0	556,200,000.00
WSP1	On 28/05/2015	Spot Bond	6.84000	101.71702		6.84000	101.67993			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.47500	104.15611		7.47500	104.11389			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.82000	105.18211		7.82000	105.13754			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.13500	104.57830		8.13500	104.53224			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19000	104.83086		8.19000	104.78438			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	96.92462		6.47000	96.89133			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40000	95.12131		6.40000	95.08839			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	96.90797		6.47000	96.84961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.21000	71.47935		7.21000	71.45139			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	57.54409		100.00000	57.32595			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	30.45881		100.00000	30.34335			0.00	0	0.00
Total for j-Bonds :										36,703,478,549,952,500.00	10,512,349,000	189 821 420 804.00
Grand Total:										36,703,478,909,664,700.00	10,512,384,480	189 825 279 844.00