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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2014

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		11.58620	11.58620		11.61620	11.61620		11.12	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	548.04620	0.54805	577.62250	0.57762	548.046	18.18	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	8.54000	0.00854	7.33740	0.00734	8.540	15.16	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	205.42700	0.20543	233.12270	0.23312	205.427	13.64	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	19.22700	0.01923	16.92270	0.01692	19.227	13.64	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	64.29720	0.06430	56.67030	0.05667	64.297	11.37	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	194.37920	0.19438	173.47300	0.17347	194.379	13.20	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry			11.59970	11.59970	11.63080	11.63080		12.48	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry			11.62990	11.62990	11.66050	11.66050		13.48	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	5.15300	0.00515	3.97140	0.00397	5.153	13.98	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	20.18650	0.02019	15.63040	0.01563	20.187	12.09	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	272.78730	0.27279	291.96810	0.29197	272.787	12.92	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.54510	0.00055	0.50120	0.00050	0.545	25.26	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.63360	11.63360	11.66420	11.66420		13.56	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	189.16050	0.18916	204.69090	0.20469	189.160	13.49	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	179.96490	0.17996	195.05550	0.19506	179.965	13.54	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.68450	11.68450	11.71520	11.71520		13.65	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	17.78420	0.01778	13.94720	0.01395	17.784	13.37	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	46.99590	0.04700	45.31010	0.04531	46.996	12.07	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	289.83090	0.28983	310.33420	0.31033	289.831	13.36	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	4.46540	0.00447	3.59320	0.00359	4.465	23.75	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.68650	11.68650	11.71720	11.71720		13.65	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.68840	11.68840	11.71920	11.71920		13.68	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.71420	11.71420	11.74540	11.74540		13.73	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.72210	11.72210	11.75360	11.75360		13.71	123,961,207.50	10,575	1,188,345.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.11610	0.00512	3.73190	0.00373	5.116	15.60	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	7.21170	0.00721	5.23420	0.00523	7.212	14.40	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	9.89210	0.00989	7.16190	0.00716	9.892	13.36	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	17.10730	0.01711	12.77220	0.01277	17.107	12.88	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	19.96640	0.01997	15.60540	0.01561	19.966	12.79	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	22.55280	0.02255	18.23170	0.01823	22.553	12.73	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	23.24410	0.02324	18.94260	0.01894	23.244	12.71	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	31.26420	0.03126	27.38950	0.02739	31.264	12.53	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	763.71680	0.76372	792.25430	0.79225	763.717	12.36	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	563.51920	0.56352	590.42740	0.59043	563.519	12.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	106.49020	0.10649	101.31300	0.10131	106.490	12.69	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	463.24010	0.46324	488.30200	0.48830	463.240	12.95	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	148.80080	0.14880	142.09740	0.14210	148.801	13.00	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	164.85240	0.16485	157.60930	0.15761	164.852	13.10	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	181.87760	0.18188	174.08170	0.17408	181.878	13.20	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	381.97180	0.38197	405.10990	0.40511	381.972	13.30	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	376.61940	0.37662	399.61540	0.39962	376.619	13.33	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	204.51940	0.20452	196.01540	0.19602	204.519	13.33	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	350.75160	0.35075	373.02550	0.37303	350.752	13.45	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	233.65370	0.23365	224.28060	0.22428	233.654	13.48	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	293.14360	0.29314	281.47020	0.28147	293.144	13.79	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	247.59360	0.24759	264.43940	0.26444	247.594	14.33	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	416.28910	0.41629	400.76520	0.40077	416.289	14.57	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	205.23580	0.20524	220.10540	0.22011	205.236	14.90	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	480.42790	0.48043	463.66150	0.46366	480.428	14.94	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	202.52790	0.20253	217.26150	0.21726	202.528	14.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	107.93240	0.10793	117.19750	0.11720	107.932	17.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	885.83240	0.88583	863.59750	0.86360	885.832	17.04	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	98.39340	0.09839	107.05310	0.10705	98.393	17.38	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	95.09340	0.09509	103.53780	0.10354	95.093	17.51	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	75.57150	0.07557	82.69060	0.08269	75.571	18.41	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	57.94040	0.05794	65.03070	0.06503	57.940	19.22	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	16.14800	0.01615	22.73240	0.02273	16.148	22.56	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.74400	11.74400	11.77590	11.77590		13.97	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	23.59720	0.02360	24.71370	0.02471	23.597	12.12	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	53.93010	0.05393	53.16790	0.05317	53.930	12.31	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	75.04900	0.07505	72.67210	0.07267	75.049	12.39	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	380.91830	0.38092	402.98200	0.40298	380.918	13.60	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	293.92230	0.29392	311.83210	0.31183	293.922	14.21	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	19.08250	0.01908	25.70560	0.02571	19.083	25.55	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.75390	11.75390	11.78610	11.78610		13.93	0.00	0	0.00

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	91.47860	0.09148	86.63620	0.08664	91.479	12.51	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	185.85690	0.18586	199.21090	0.19921	185.857	15.84	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.80980	11.80980	11.84200	11.84200		14.05	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	40.10940	0.04011	40.23560	0.04024	40.109	12.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	96.42850	0.09643	94.48760	0.09449	96.429	12.44	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	312.73870	0.31274	329.20640	0.32921	312.739	14.78	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	47.56420	0.04756	52.64740	0.05265	47.564	27.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.87000	11.87000	11.90210	11.90210		14.13	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	52.00580	0.05201	52.43230	0.05243	52.006	12.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	71.84710	0.07185	71.72090	0.07172	71.847	12.49	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	112.04740	0.11205	110.57090	0.11057	112.047	12.47	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	416.66270	0.41666	434.70530	0.43471	416.663	14.30	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	319.05020	0.31905	334.32260	0.33432	319.050	15.36	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	69.76350	0.06976	77.18000	0.07718	69.764	27.77	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.89700	11.89700	11.92910	11.92910		14.24	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.90320	11.90320	11.93530	11.93530		14.24	47,612.80	4	88,182.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	49.38790	0.04939	50.91930	0.05092	49.388	12.52	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	51.74480	0.05174	52.46550	0.05247	51.745	12.52	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	58.02990	0.05803	58.60970	0.05861	58.030	12.52	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	85.74710	0.08575	85.61360	0.08561	85.747	12.51	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	89.36390	0.08936	89.12480	0.08912	89.364	12.51	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	158.46680	0.15847	155.99430	0.15599	158.467	12.50	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	196.30360	0.19630	188.92030	0.18892	196.304	12.79	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	216.95950	0.21696	209.02330	0.20902	216.960	12.94	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	238.75140	0.23875	230.25350	0.23025	238.751	13.08	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	588.87300	0.58887	611.34430	0.61134	588.873	13.37	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	495.38660	0.49539	515.60510	0.51561	495.387	13.95	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	271.59340	0.27159	284.95600	0.28496	271.593	16.44	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	258.13170	0.25813	271.05670	0.27106	258.132	16.67	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	200.28510	0.20029	211.22670	0.21123	200.285	17.88	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	173.55730	0.17356	183.87970	0.18388	173.557	18.56	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	149.25570	0.14926	158.66340	0.15866	149.256	19.28	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.93220	11.93220	11.96430	11.96430		14.34	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	62.24840	0.06225	63.72290	0.06372	62.248	12.49	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	126.48310	0.12648	124.65860	0.12466	126.483	12.52	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	320.41460	0.32041	334.75950	0.33476	320.415	16.02	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	78.86390	0.07886	87.16050	0.08716	78.864	27.47	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.00080	12.00080	12.03250	12.03250		14.44	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	71.24920	0.07125	75.62820	0.07563	71.249	12.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	139.62880	0.13963	140.28730	0.14029	139.629	12.55	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	330.96690	0.33097	344.91010	0.34491	330.967	16.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	92.96790	0.09297	104.52650	0.10453	92.968	26.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.06110	12.06110	12.09230	12.09230		14.51	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	80.06640	0.08007	86.04800	0.08605	80.066	12.46	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	148.85950	0.14886	151.25480	0.15125	148.860	12.55	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	332.84240	0.33284	346.69380	0.34669	332.842	17.18	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	97.22670	0.09723	113.83840	0.11384	97.227	26.50	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.09020	12.09020	12.12130	12.12130		14.60	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		12.09850	12.09850	12.12940	12.12940		14.58	0.00	0	26,864.00
\$ / R	10.56	Put	60.73200		0.06073		66.75790	0.06676	60.732	12.86	0.00	0	18,946.00
\$ / R	10.60	Call	1,562.75910		1.56276	1,599.89460	1.59989	1,562.759	1,562.759	12.79	0.00	0	13,700.00
\$ / R	10.98	Put	113.07720		0.11308	118.00220	0.11800	113.077	113.077	12.36	0.00	0	24,142.00
\$ / R	11.00	Call	1,215.82360		1.21582	1,251.50120	1.25150	1,215.824	1,215.824	12.38	0.00	0	33,750.00
\$ / R	11.00	Put	117.32360		0.11732	122.10120	0.12210	117.324	117.324	12.38	0.00	0	34,545.00
\$ / R	11.29	Put	191.87890		0.19188	193.42410	0.19342	191.879	191.879	12.62	0.00	0	50,000.00
\$ / R	11.50	Put	261.95390		0.26195	259.99890	0.26000	261.954	261.954	12.79	0.00	0	15,000.00
\$ / R	11.54	Put	280.00070		0.28000	274.17840	0.27418	280.001	280.001	12.91	0.00	0	50,000.00
\$ / R	12.00	Call	627.49780		0.62750	646.20800	0.64621	627.498	627.498	14.28	0.00	0	13,700.00
\$ / R	12.50	Call	467.19290		0.46719	482.85650	0.48286	467.193	467.193	15.73	0.00	0	33,750.00
\$ / R	13.06	Call	346.87270		0.34687	361.01870	0.36102	346.873	346.873	17.30	0.00	0	18,946.00
\$ / R	14.00	Call	224.72500		0.22473	237.40710	0.23741	224.725	224.725	19.74	0.00	0	100,000.00
\$ / R	14.30	Call	199.46780		0.19947	211.68160	0.21168	199.468	199.468	20.50	0.00	0	50,000.00
\$ / R	14.58	Call	183.93270		0.18393	191.89340	0.19189	183.933	183.933	21.36	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.12760	12.12760	12.15840	12.15840		14.68	0.00	0	250.00
\$ / R	10.80	Put	89.22010		0.08922	96.61630	0.09662	89.220	89.220	12.51	0.00	0	300.00
\$ / R	11.15	Put	155.73320		0.15573	160.51600	0.16052	155.733	155.733	12.48	0.00	0	250.00
\$ / R	11.40	Put	231.14020		0.23114	230.51380	0.23051	231.140	231.140	12.73	0.00	0	1,000.00
\$ / R	13.27	Call	335.27270		0.33527	349.64750	0.34965	335.273	335.273	17.78	0.00	0	250.00
\$ / R	14.00	Call	242.86850		0.24287	256.45070	0.25645	242.868	242.868	19.61	0.00	0	1,000.00
\$ / R	16.80	Call	108.87860		0.10888	122.29080	0.12229	108.879	108.879	26.27	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		12.19170	12.19170	12.22170	12.22170		14.76	0.00	0	250.00
\$ / R	10.80	Put	94.70600		0.09471	106.29030	0.10629	94.706	94.706	12.46	0.00	0	300.00
\$ / R	11.15	Put	160.13620		0.16014	166.13710	0.16614	160.136	160.136	12.40	0.00	0	250.00
\$ / R	13.56	Call	341.08610		0.34109	356.42640	0.35643	341.086	341.086	18.38	0.00	0	250.00
\$ / R	16.98	Call	126.01650		0.12602	146.59160	0.14659	126.016	126.016	26.11	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.25190	12.25190	12.28120	12.28120		14.82	0.00	0	250.00
\$ / R	10.80	Put	98.18590		0.09819	112.23090	0.11223	98.186	98.186	12.38	0.00	0	300.00
\$ / R	11.15	Put	162.09060		0.16209	171.77130	0.17177	162.091	162.091	12.29	0.00	0	250.00
\$ / R	13.85	Call	345.92430		0.34592	360.97440	0.36097	345.924	345.924	18.95	0.00	0	250.00
\$ / R	17.45	Call	126.69500		0.12669	142.69360	0.14269	126.695	126.695	26.18	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.27980	12.27980	12.30870	12.30870		14.79	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.28630	12.28630	12.31510	12.31510		14.91	0.00	0	36,132.00
\$ / R	10.95	Put	120.94100		0.12094	135.70580	0.13571	120.941	120.941	12.18	0.00	0	8,917.00
\$ / R	10.95	Call	1,457.24100		1.45724	1,500.80580	1.50081	1,457.241	1,457.241	12.18	0.00	0	4,331.00
\$ / R	11.00	Call	1,415.47010		1.41547	1,458.14040	1.45814	1,415.470	1,415.470	12.14	0.00	0	1,177.00
\$ / R	11.20	Call	1,263.86020		1.26386	1,302.81870	1.30282	1,263.860	1,263.860	12.32	0.00	0	40,051.00
\$ / R	11.40	Call	1,127.13370		1.12713	1,161.03130	1.16103	1,127.134	1,127.134	12.61	0.00	0	1,197.00
\$ / R	11.61	Put	320.15410		0.32015	318.40110	0.31840	320.154	320.154	12.91	0.00	0	580.00
\$ / R	13.00	Call	514.18390		0.51418	528.74900	0.52875	514.184	514.184	16.77	0.00	0	1,197.00
\$ / R	13.10	Call	493.24550		0.49325	507.87300	0.50787	493.246	493.246	17.02	0.00	0	13,248.00
\$ / R	13.20	Call	473.65120		0.47365	488.34780	0.48835	473.651	473.651	17.28	0.00	0	677.00
\$ / R	13.44	Call	431.56610		0.43157	446.45580	0.44646	431.566	431.566	17.89	0.00	0	40,051.00
\$ / R	14.37	Call	310.86190		0.31086	326.14140	0.32614	310.862	310.862	20.09	0.00	0	580.00
\$ / R		On 21/12/2015	Any day expiry		12.30780	12.30780	12.33630	12.33630		14.88	0.00	0	250.00
\$ / R	10.80	Put	99.06140		0.09906	118.06490	0.11806	99.061	99.061	12.24	0.00	0	300.00
\$ / R	11.15	Put	163.67570		0.16368	174.17270	0.17417	163.676	163.676	12.20	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	348.41670	0.34842	363.73410	0.36373	348.417	19.52	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	125.16220	0.12516	140.64150	0.14064	125.162	26.08	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.48210	12.48210	12.50990	12.50990		15.33	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.48850	12.48850	12.51630	12.51630		15.32	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.67580	12.67580	12.70310	12.70310		15.54	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.68440	12.68440	12.71170	12.71170		15.64	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.88680	12.88680	12.91350	12.91350		15.86	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89540	12.89540	12.92210	12.92210		15.85	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.08050	13.08050	13.10670	13.10670		15.94	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.09130	13.09130	13.11740	13.11740		16.02	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.72210	11.72210	11.75360	11.75360		13.71	0.00	0	1,469.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	54,238.32800	0.54238	56,894.45120	0.56894	54,238.328	12.64	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.90320	11.90320	11.93530	11.93530		14.24	0.00	0	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.09850	12.09850	12.12940	12.12940		14.58	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.28630	12.28630	12.31510	12.31510		14.91	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.07850	18.07850	18.10450	18.10450		12.90	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	320.56750	0.32057	300.97820	0.30098	320.568	13.10	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	518.70920	0.51871	495.70720	0.49571	518.709	13.59	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	623.28120	0.62328	599.24700	0.59925	623.281	13.82	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.96350	0.00096	1.01680	0.00102	0.963	21.51	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.41780	0.00042	0.45100	0.00045	0.418	23.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.41210	0.00041	0.44460	0.00044	0.412	23.62	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.22790	18.22790	18.25560	18.25560		13.29	1,822,790.00	100	33,393.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	37.52820	0.03753	37.76110	0.03776	37.528	13.35	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	58.56990	0.05857	59.00590	0.05901	58.570	12.81	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	207.80110	0.20780	220.00240	0.22000	207.801	14.83	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	161.98880	0.16199	172.33520	0.17234	161.989	15.29	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	107.74180	0.10774	115.85090	0.11585	107.742	15.87	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.49610	18.49610	18.52370	18.52370		13.96	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.78980	18.78980	18.81540	18.81540		14.80	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.07980	19.07980	19.10110	19.10110		14.91	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09848	0.09848	0.09748	0.09748		15.33	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10010	0.10010	0.09909	0.09909		15.20	0.00	0	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10191	0.10191	0.10087	0.10087		16.44	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.23290	14.23290	14.29520	14.29520		12.89	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	218.18840	0.21819	246.29430	0.24629	218.188	13.46	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	395.28840	0.39529	361.09430	0.36109	395.288	13.46	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.28120	14.28120	14.34450	14.34450		13.12	0.00	0	75,588.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	46.03720	0.04604	42.56700	0.04257	46.037	12.02	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	128.86560	0.12887	116.78500	0.11678	128.866	12.22	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	202.40430	0.20240	185.18690	0.18519	202.404	12.58	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	210.88590	0.21089	193.12350	0.19312	210.886	12.62	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	322.95730	0.32296	298.71660	0.29872	322.957	13.03	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	146.84100	0.14684	165.67240	0.16567	146.841	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	139.13620		0.13914		156.84880	0.15685	139.136	15.56	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	112.83810		0.11284		127.48440	0.12748	112.838	16.25	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	109.44120		0.10944		123.68140	0.12368	109.441	16.35	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	106.17300		0.10617		120.01590	0.12002	106.173	16.46	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	105.11030		0.10511		118.82470	0.11882	105.110	16.49	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	100.99120		0.10099		114.20090	0.11420	100.991	16.63	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	88.10000		0.08810		99.70420	0.09970	88.100	17.11	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.48470		14.48470		14.54880	14.54880		13.57	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	537.26920		0.53727		578.76160	0.57876	537.269	13.38	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.51440		14.51440		14.57850	14.57850		13.55	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	100.62570		0.10063		95.83770	0.09584	100.626	12.26	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	298.35210		0.29835		322.68560	0.32269	298.352	15.79	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.77320		14.77320		14.83630	14.83630		14.08	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.03010		15.03010		15.09160	15.09160		14.35	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	267.59160		0.26759		261.51120	0.26151	267.592	12.30	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	484.05170		0.48405		510.56490	0.51056	484.052	17.36	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			533.90600		533.90600		533.54600	533.54600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			542.37200		542.37200		542.01000	542.01000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.05100		446.05100		445.94500	445.94500			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.12400		453.12400		453.02000	453.02000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			527.16200		527.16200		526.95800	526.95800			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			535.52200		535.52200		535.31700	535.31700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.09900		482.09900		481.89700	481.89700			578,518,800.00	120	774.00
ALBI	On 07/05/2015	Index Future			489.74400		489.74400		489.54200	489.54200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.09600		498.09600		497.89900	497.89900			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.55420		9.55420		9.51660	9.51660		12.39	9,554.20	1	22,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	144.41910		0.14442		160.76640	0.16077	144.419	12.33	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	159.97720		0.15998		149.03520	0.14904	159.977	12.86	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	54.71280		0.05471		51.40500	0.05141	54.713	14.42	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.64330		9.64330		9.60600	9.60600		12.08	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.74500		9.74500		9.70620	9.70620		12.62	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.07260		10.07260		10.09370	10.09370		11.34	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.20790		10.20790		10.22930	10.22930		11.81	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			272.18920		272.18920		293.60670	293.60670			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			43.66960		43.66960		65.18800	65.18800			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.88590		11.88590		11.92960	11.92960		13.88	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.09400		12.09400		12.13980	12.13980		14.36	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		1.87090	1.87090		1.87000	1.87000		12.64	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.88590	1.88590		1.88480	1.88480		13.52	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		124.94183	124.94183		124.96183	124.96183			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.42334	125.42334		125.44541	125.44541			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		9.50166	85.73734		9.50979	85.67644			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.58598	83.30895		9.59420	83.24831			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.65933	84.74535		9.66749	84.68597			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		480.10700	480.10700		479.92200	479.92200			0.00	0	440.00
GOVI	On 07/05/2015	GOVI		487.72000	487.72000		487.53600	487.53600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		496.03800	496.03800		495.85900	495.85900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.41730	118.41730		118.43997	118.43997			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.30459	120.30459		120.32919	120.32919			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		125.20145	125.20145		125.22461	125.22461			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		127.19672	127.19672		127.22196	127.22196			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		127.88869	127.88869		127.91174	127.91174			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.55760	128.55760		128.58275	128.58275			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		136.28786	136.28786		136.31210	136.31210			20,034,315.42	147	2,493.00

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			138.45971		138.45971		138.48644	138.48644			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			224.62500		224.62500		224.65200	224.65200			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future			228.20500		228.20500		228.23500	228.23500			0.00	0	81.00
IGOV	On 06/08/2015	Index Future			232.11500		232.11500		232.14900	232.14900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			609.62200		609.62200		609.72500	609.72500			0.00	0	157.00
ILBI	On 07/05/2015	Index Future			619.53000		619.53000		619.63700	619.63700			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.10000		93.90000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.14000		93.86000		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			6.30000		93.70000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.42000		93.58000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.49000		93.51000		6.51000	93.49000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.71000		93.29000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.96000		93.04000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.14000		92.86000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.29000		92.71000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future			0.12700		0.12700		0.12680	0.12680			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.05760		0.05760		0.06290	0.06290		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05430		0.05430		0.05500	0.05500			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.21830		1.21830		1.22040	1.22040			1,218.30	1	61.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.21940		1.21940		1.22150	1.22150			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			8.04018		120.03228		8.04736	119.97129		7.58	135,036,315.00	1,125	44,892.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,336.39000		1.33639		1,385.09000	1.38509	1,336.390	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,117.67000		1.11767		1,162.98000	1.16298	1,117.670	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	4.23000		0.00423		5.09000	0.00509	4.230	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.09839		121.93519		8.10563	121.87493		7.63	0.00	0	200.00
R186	On 06/08/2015	Bond Future			8.14149		118.73654		8.14861	118.67842		8.02	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	925.62000		0.92562		942.69000	0.94269	925.620	8.44	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.16623		120.89082		8.17321	120.83483		7.77	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,228.68000		1.22868		1,245.70000	1.24570	1,228.680	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	286.24004	286.24004		286.29334	286.29334			0.00	0	898.00
R197	On 07/05/2015		Bond Future	290.80167	290.80167		290.85965	290.85965			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	237.03595	237.03595		237.08053	237.08053			0.00	0	50,884.00
R202	On 07/05/2015		Bond Future	240.81337	240.81337		240.86197	240.86197			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	7.86912	102.78241		7.87664	102.73839		5.67	0.00	0	11,167.00
R2023	On 07/05/2015		Bond Future	7.92981	100.48796		7.93740	100.44471		6.05	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	7.97310	102.22012		7.98055	102.17878		6.10	0.00	0	0.00
R2023	On 06/08/2015	9.07	Bond Future	293.54000	0.29354		300.62000	0.30062	293.540	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	6.97558	106.33629		6.98378	106.31679		1.82	0.00	0	14,991.00
R203	On 05/02/2015	7.69	Bond Future	1,682.81000	1.68281		1,663.57000	1.66357	1,682.810	1.96	0.00	0	55.00
R203	On 07/05/2015		Bond Future	7.04033	103.85573		7.04883	103.83736		1.85	0.00	0	0.00
R203	On 06/08/2015		Bond Future	7.05145	105.64625		7.05960	105.63041		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	8.44567	96.46907		8.45793	96.36879			0.00	0	4,666.00
R2030	On 07/05/2015		Bond Future	8.50715	97.99874		8.51962	97.89830			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	8.60669	99.83104		8.61398	99.76786			0.00	0	15.00
R2032	On 07/05/2015		Bond Future	8.66812	97.25877		8.67548	97.19589			0.00	0	0.00
R2032	On 06/08/2015		Bond Future	8.71769	98.93591		8.72495	98.87468			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	8.66452	98.62585		8.67162	98.55752			0.00	0	36,001.00
R2037	On 07/05/2015		Bond Future	8.72332	100.18979		8.73048	100.12175			0.00	0	500.00
R2037	On 06/08/2015		Bond Future	8.77250	97.65716		8.77958	97.59065			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	7.26186	103.55294		7.26968	103.52663		2.86	0.00	0	10,782.00
R204	On 07/05/2015		Bond Future	7.33179	105.19463		7.33980	105.16930		2.85	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.36896	102.96929		7.37672	102.94630		2.96	0.00	0	0.00
R204	On 06/08/2015	8.41	Bond Future	136.89000	0.13689		140.56000	0.14056	136.890	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			8.78915		99.82826		8.79622	99.75477			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.84714		101.41130		8.85427	101.33808			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.89617		98.77439		8.90323	98.70266			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.74917		103.94040		8.75625	103.86430			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.80195		101.15800		8.80909	101.08209			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84526		102.90182		8.85233	102.82737			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			7.50649		99.47201		7.51446	99.43988		3.81	367,051,716.90	3,690	31,044.00
R207	On 07/05/2015	Bond Future			7.57985		101.04901		7.58794	101.01788		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,238.54000		1.23854		1,223.36000	1.22336	1,238.540	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.62783		99.14648		7.63567	99.11775		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	933.08000		0.93308		923.62000	0.92362	933.080	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.63733		100.94519		7.64490	100.91874		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,100.48000		1.10048		1,091.49000	1.09149	1,100.480	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			7.64429		98.13879		7.65185	98.10327		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.70873		96.29508		7.71638	96.26040		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.75168		97.95541		7.75916	97.92271		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	210.19000		0.21019		215.47000	0.21547	210.190	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.76858		96.32934		7.77587	96.29859		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	692.69000		0.69269		702.71000	0.70271	692.690	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			8.59307		79.61034		8.60005	79.55474		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.64591		77.72476		8.65294	77.66938		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.68817		79.06507		8.69512	79.01083		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	464.67000		0.46467		474.48000	0.47448	464.670	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	177.45439		177.45439		177.48843	177.48843			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.20723		178.20723		178.24418	178.24418			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	131.44867		131.44867		131.47980	131.47980			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.54361		133.54361		133.57704	133.57704			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	136.13208		136.13208		136.15770	136.15770			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.30158		138.30158		138.32953	138.32953			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	8.48580		90.24916		8.49808	90.15258		9.50	10,107,905.92	112	23,708.00
R213	On 07/05/2015	Bond Future	8.54165		88.13574		8.55414	88.03881		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.58625		89.65498		8.59879	89.55884		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	8.67338		80.60655		8.68039	80.54784		11.65	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.72425		78.59346		8.73131	78.53493		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.76559		79.94821		8.77257	79.89085		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	21,490.40000		21,490.40000		21,517.90000	21,517.90000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.95660		4.95660		4.98390	4.98390		10.33	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.93900		4.93900		4.96550	4.96550		9.71	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.77050		1.77050		1.78610	1.78610			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.73250		1.73250		1.74560	1.74560			0.00	0	0.00
Total for Derivatives :											1,236,591,436.04	15,875	3 858 031.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000		102.38616		7.07000	102.32811			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
AA05	On 22/03/2019	Spot Bond	8.45500		105.50271		8.45500	105.43033			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	100.00000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.12000	103.85035		9.12000	103.77405			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	104.40500		10.00000	104.32300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	766,000,000	383,000,000.00
AB013	On 21/11/2018	Spot Bond		9.32000	97.74216		9.32000	97.66840			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.54295		100.00000	10.46651			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.35041		10.84000	101.26179			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.19000	102.41587		7.19000	102.35632		3,019,800,000,000.00	420,000,000	225,000,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.77500	104.86956		8.77500	104.79494			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.37000	125.46978		2.37000	125.44542			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	575,000,000	287,500,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	86.00472		100.00000	85.41021			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	172.75707		2.11000	172.69707			0.00	0	0.00

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		163.21685		2.76000	163.15183			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.09649		2.17000	174.03518			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.13052		1.82000	186.07029			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.97125		79.04702		7.97125	78.99720			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.97125		79.04702		7.97125	78.99720			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36000		108.20994		7.36000	108.14514			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	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
ABN61	On 31/01/2025	Spot Bond	2.65000		95.14560		2.65000	95.12519			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		103.06137		2.39000	103.04119			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		118.00382		2.29000	117.98168			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.48500		93.00394		9.48500	92.93254			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		106.52400		9.63000	106.44146			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		107.81451		9.45500	107.73245			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82500		91.99297		8.82500	91.92752			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	107.11123		9.55000	107.02891			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.12500	107.83299		8.12500	107.76184			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.83000	105.09256		8.83000	105.01775			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.23000	101.81064		7.23000	101.75153			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.90000	97.82254		8.90000	97.75236			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.65000	96.91757		9.65000	96.84190			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.66000	104.74582		7.66000	104.68059			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000	217.13145		2.18000	217.05479			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000	127.97481		1.69000	127.93493			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.24500	130.15561		2.24500	130.10925			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00414		100.00000	0.00410			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	83.04270		100.00000	82.48660			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.52000	105.41147		11.52000	105.31367			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.72003		100.00000	5.67764			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	34.09403		100.00000	33.84138			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.30092		11.00000	67.24322			0.00	0	0.00

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	34.09403		100.00000	33.84138			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	100.00000			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.30000	103.08358		9.30000	103.00463			0.00	0	0.00

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	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond	10.23000	102.99290		10.23000	102.90778			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.39500	101.86920		9.39500	101.79214			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.57812		1.75000	116.54106			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB03	On 31/01/2016	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
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	23.56089		100.00000	23.39007			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	12.64344		100.00000	12.54974			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.91000	99.80541		7.91000	99.74162			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.76500	101.99550		8.76500	101.92302			0.00	0	2,890,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.55000	114.15471		9.55000	114.06697			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.35000	107.39793		7.35000	107.33370			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.22500	101.08345		9.22500	101.00792			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.57674		100.00000	13.48630			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.90000	101.78451		9.90000	101.70304			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.64000	166.75412		2.64000	166.68903			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG013		On 05/06/2015	Spot Bond	100.00000	70.73643		100.00000	70.32755			0.00	0	0.00

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	100.00000			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.99064		2.54000	130.94057			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032	On 19/09/2017	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
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.22771		2.55500	164.16472			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	27.24734		100.00000	27.06584			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.49112		100.00000	16.36891			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.58623		100.00000	16.46332			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.15824		100.00000	16.03849			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.86500	105.47770		8.86500	105.40233			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.40000	101.51225		9.40000	101.43543			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.60000	105.89073		7.60000	105.82565			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	39.97848		100.00000	39.68863			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.72500	105.47217		8.72500	105.39796			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.04344	101.89079		11.04344	101.79834			0.00	0	0.00

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	100.48126		11.01594	100.39031			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05007	100.43605		11.05007	100.34486			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.08671	100.34641		11.08671	100.25500			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.83796	100.02757		11.83796	99.93038			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	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29344	99.82237		11.29344	99.72977			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.21367	101.14120		11.21367	101.04803			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01594	100.48126		11.01594	100.39031			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.15386	100.58684		11.15386	100.49467			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.34013	96.43403		10.34013	96.35203			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	101.22201		9.96638	101.13901			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.50000	99.35358		11.50000	99.25976			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	73.47540		11.42500	73.40645			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	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.46990		9.28000	93.39847			0.00	0	0.00

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		72.08950		11.26500	72.02406			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	100.00000			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	100.00000			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	100.00000			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	100.00000			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.04344		101.89517		14.04344	101.77805			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27633		100.33509		15.27633	100.20982			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17089		100.30602		14.17089	100.18968			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	25.23851	100.00000	25.09513				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.92314	100.00000	18.78291				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.22218	100.00000	17.09456				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.63098	100.00000	10.55219				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.63246	100.00000	10.55278				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.85335	100.00000	12.75811				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.13721	100.00000	11.05468				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.03198	100.00000	7.97246				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.03198	100.00000	7.97246				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	86.08491	100.00000	85.48009				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	103.23755	2.08000	103.21985				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.07000	98.74740	8.07000	98.68443				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.07000	100.08299	8.07000	100.01917				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45500	99.09843	8.45500	99.03082				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	99.85834	7.86500	99.79452				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG22A2	On 21/07/2016	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
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.21657		100.00000	25.03375			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.67208		100.00000	24.49320			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.67208		100.00000	24.49320			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	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.27500	103.73408		8.27500	103.66440			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.13911		100.00000	14.03434			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.13911		100.00000	14.03434			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.05000	100.10620		11.05000	100.01701			0.00	0	0.00

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		55.59520		100.00000	55.27938			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.57500		69.38893		8.57500	69.35671			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		84.66173		100.00000	84.07920			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	73.14629		100.00000	72.70916			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	25.03380		100.00000	24.84829			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.42500	110.12285		9.42500	110.03883			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.32500	103.18451		9.32500	103.10660			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.46500	100.45667		12.46500	100.35606			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.36500	102.35768		12.36500	102.25761			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.31500	101.49104		9.31500	101.41450			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.36500	99.52423		12.36500	99.42693			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	5,600,000,000	2,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.15000		94.71574		10.15000	94.63806			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.92000		115.38114		9.92000	115.28911			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.20000		109.19502		10.20000	109.10552			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.08000		117.06323		9.08000	116.97711			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.62500		103.72638		11.62500	103.62929			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.47850		10.00000	105.39590			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	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
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.10904		10.11000	100.02725			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	122.04457		2.76000	121.99603			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	119.20132		3.14000	119.15012			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.87684		8.25000	102.80794			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.94500	128.56827		2.94500	128.51471			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.11258		2.40000	127.06530			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.60000	101.72097		8.60000	101.65040			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.65000	101.79832		8.65000	101.72729			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.65000	101.79832		8.65000	101.72729			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.70000	100.59746		8.70000	100.52688			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.38341	9.35000	103.30642				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.38341	9.35000	103.30642				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN260	On 26/03/2017	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
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.19500	104.22818		9.19500	104.15056			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.76500	94.95847		10.76500	94.87600			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.28500	96.52308		11.28500	96.43531			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	105.95024		8.80500	105.87678			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	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
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	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
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	100.00000			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.06421		10.55000	102.00576			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.94500	105.65994		9.94500	105.60284			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.08500	107.43414		12.08500	107.36383			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.11500	108.40188		12.11500	108.29798			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.54500	107.68870		10.54500	107.59852			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.45000	104.87713		9.45000	104.79690			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.08555		10.55000	102.99776			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.21574		11.00000	103.12419			0.00	0	0.00

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	100.00000			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.87500	104.42282		11.87500	104.32303			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.04408		7.01000	40.02135			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	99.09843		8.45500	99.03082			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.07000	35.59576		8.07000	35.57306			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.07000	36.02980		8.07000	36.00682			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	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
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.31310		8.87000	108.23522			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67500	101.69613		8.67500	101.62498			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.09000	112.82425		10.09000	112.73275			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.40000	102.89706		8.40000	102.82731			672,000,000,000.00	80,000,000	20,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.66000	108.20804		9.66000	108.12348			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.72500	103.50699		9.72500	103.42602			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09500	96.90056		10.09500	96.82193			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.80000	98.42485		10.80000	98.33956			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.80000	91.40682		10.80000	91.32761			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.67065		100.00000	9.59899			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.21546		100.00000	9.14717			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.75491		100.00000	11.66780			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.42500		97.17188		11.42500	97.08245			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.85163		100.00000	13.74898			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.86362		100.00000	5.82017			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.56526		100.00000	14.45733			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		99.09411		8.00000	99.02972			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		63.41152		100.00000	62.95178			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	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
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.65000		102.28702		8.65000	102.21566			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.45000		110.99830		7.45000	110.93142			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.48500		107.78548		8.48500	107.71249			0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.15500		108.31436		9.15500	108.23535			0.00	0	1,120,000,000.00
DV24	On 18/02/2024	Spot Bond	9.35500		105.69157		9.35500	105.61283			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.45000		108.83183		9.45000	108.74995			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97500		130.21786		7.97500	130.13487			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	99.61257		2.31000	99.53708			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	1.20000	100.91936		1.20000	100.90948			0.00	0	1,200,000,000.00
EL28		On 02/05/2028	Spot Bond	2.03000	124.19173		2.03000	124.14929			0.00	0	0.00
EL29		On 19/11/2029	Spot Bond	2.04000	111.62182		2.04000	111.58358			0.00	0	0.00
EL30		On 29/07/2030	Spot Bond	2.05000	112.59650		2.05000	112.55816			0.00	0	0.00
EL31		On 02/06/2031	Spot Bond	2.14000	103.05948		2.14000	103.02344			0.00	0	0.00
EL36		On 31/01/2036	Spot Bond	2.29000	99.98158		2.29000	99.90630			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.55000	108.88801		9.55000	108.80523			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.40000	109.48912		9.40000	109.40580			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	9.85000	102.89656		9.85000	102.81461			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	10.07500	94.56609		10.07500	94.48908			0.00	0	0.00
EMM05		On 17/04/2029	Spot Bond	10.22500	105.61670		10.22500	105.52993			0.00	0	4,353,332,900.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF002		On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF003		On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF004		On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF005		On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC12		On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC13		On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ209U		On 11/06/2015	Spot Bond	100.00000	82.42388		100.00000	81.69230			0.00	0	0.00
EQ212U		On 12/02/2015	Spot Bond	100.00000	97.02388		100.00000	96.30696			0.00	0	0.00

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	100.89224		11.38000	100.80289			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.84500	98.81684		9.84500	98.73861			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.05000	103.14740		7.05000	103.08851			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.79500	106.08534		7.79500	106.01849			0.00	0	5,800,000,000.00
ES23	On 25/01/2023	Spot Bond		8.52500	112.91604		8.52500	112.83922			155,265,825,000.00	18,213,000	5,434,438,300.00
ES26	On 02/04/2026	Spot Bond		8.79500	95.36688		8.79500	95.29926			0.00	0	4,290,000,000.00
ES33	On 15/09/2033	Spot Bond		9.46500	85.22540		9.47000	85.12239			0.00	0	31,600,000,000.00
ES42	On 25/04/2042	Spot Bond		9.55000	91.52394		9.55000	91.45360			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	100.00000			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.98459		100.00000	11.89770			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.66354		100.00000	11.57898			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.36500	97.53560		9.36500	97.46205			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	200,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB13	On 02/06/2026	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
FRB14	On 02/06/2026	Spot Bond	10.15000		99.91523		10.15000	99.83374			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.21500		106.17845		10.21500	106.09131			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.24500		131.88529		2.24500	131.83829			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		126.94009		2.21000	126.91710			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500		105.31175		2.36500	105.27322			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000		103.29049		2.37000	103.27043			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000		119.87725		2.18000	119.85582			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000		108.02428		7.63000	107.95727			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.76000		64.33626		7.76000	64.29675			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44500		41.25251		9.44500	41.22192			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		39.95618		9.68000	39.92585			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		86.69834		100.00000	86.08491			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		88.77438		100.00000	88.18123			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	100.26057			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	100.26057			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			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
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.25775		6.00000	100.20938			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	100.00000			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	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	17.07915		100.09221	16.95248			0.00	0	0.00
FRC144		On 20/09/2017	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
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.88056		13.22500	61.81350			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.59500	96.98076		3.59500	96.93570			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178	On 06/08/2023	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
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	6,500,000,000.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	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
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.42126		8.75000	101.34972			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.41980		100.00000	9.34999			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.59981		100.00000	8.53608			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.49947		100.00000	1.48836			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		18.74652		100.00000	18.61061			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.28813		100.00000	9.21930			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.94117		100.00000	17.81110			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.91148		100.00000	9.83963			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05500		99.31506		3.05500	99.24464			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC224	On 10/11/2016	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
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.58500	116.71039		3.58500	116.67658			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.63500	107.28045		3.63500	107.24894			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.61500	104.89280		3.61500	104.86217			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.01000	102.01752		3.01000	101.99268			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.08000	101.37532		3.08000	101.35005			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.65994		100.00000	10.58094			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	35.73857		100.00000	35.47373			0.00	0	0.00

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		76.91992	100.00000	66.01541				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.12486	100.00000	19.97572				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.72003	100.00000	5.67764				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.49895	100.00000	10.42115				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000		152.32847	5.15000	152.23809				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.59386	1.99800	83.58703				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		103.50659	2.41000	103.47506				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.08204	10.38000	101.99679				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.08204	10.38000	101.99679				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		101.15986	2.55000	101.12134				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.77963	2.49000	210.71416				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		110.40776	2.52000	110.36599				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.52000		209.89147		2.52000	209.82594			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.09610		2.45000	111.05469			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.61000		108.67795		2.61000	108.63605			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.71500		106.67641		2.71500	106.63152			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.90228		2.64000	113.85781			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.23832		2.69000	112.19403			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.71047		2.38000	97.65577			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.44014		2.72000	160.37645			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.83545		2.33000	125.81142			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.84760		2.22000	126.82452			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.39456		2.94000	120.36560			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71500		101.40337		2.71500	101.38109			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24500		132.77005		2.24500	132.72277			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		109.84724		2.39000	109.80682			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.58118		104.97509	22.40645			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.36431		101.07593	26.16707			0.00	0	0.00

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		19.49204		100.44759	19.34702			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.85606		100.76967	24.67060			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		119.81276		2.01000	119.77213			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		98.08681		2.31000	98.06846			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.82321		2.34000	97.80467			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.01448		2.42000	124.98970			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		103.18506		6.19000	103.13320			1,980,800,000.00	320,000,000	180,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.69000		102.94012		7.69000	102.87577			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.07500		103.61965		8.07500	103.55169			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24500		108.72145		8.24500	108.64907			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.74000		102.26028		8.74000	102.18781			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95000		101.40152		8.95000	101.32837			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.53500		92.74258		9.53500	92.67101			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.56000		108.27514		9.56000	108.19184			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.90000		97.34330		9.90000	97.29122			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.32000		97.13608		10.32000	97.05644			0.00	0	0.00

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		81.67495		10.15000	81.60832			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.07500		103.03706		9.07500	102.96172			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.50292		100.00000	9.43251			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.49041		100.00000	16.36821			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.34857		100.00000	10.26739			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	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.94298		100.00000	9.87089			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	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
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.52914	102.48253		7.52914	102.42023			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.52907	102.21554		8.52907	102.14524			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.97922	102.31001		8.97922	102.23597			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF04	On 17/02/2017	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
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.10500	105.25064	9.10500	105.17427				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21000	110.95002	8.21000	110.87727				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.61883	2.03000	128.59742				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.47319	2.03000	131.45130				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46000	102.10224	9.46000	102.02533				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46000	102.07013	9.46000	101.99324				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.28583	100.00000	21.12809				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.51837	100.00000	65.04336				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.48599	100.00000	30.26497				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.44687	100.00000	23.27688				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	83.33996	100.00000	82.78188				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.85013	1.70000	118.81302			306,105,400,000,000.00	80,062,000,000	73,189,800,000.00	
I2038	On 31/01/2038	Spot Bond	1.79000	125.73647	1.79000	125.69629			114,448,393,500,000.00	63,937,650,000	98,190,950,000.00	
I2046	On 31/03/2046	Spot Bond	1.79000	127.12078	1.79000	127.07996			257,939,000,000,000.00	44,100,000,000	65,455,300,000.00	
I2050	On 31/12/2050	Spot Bond	1.81000	135.46967	1.81000	135.42583			68,153,740,000,000.00	37,654,000,000	96,580,931,404.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.52000	103.76404	7.52000	103.70080				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	1,151,400,000	575,700,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20000	104.37747	8.20000	104.30798				0.00	0	0.00

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	108.64701		7.97500	108.57663			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02000	103.50410		8.02000	103.43777			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	101.13881		1.85000	101.12363			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31500	104.00194		2.31500	103.98243			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.09500	104.14183		8.09500	104.07374			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.69500	98.03684		8.69500	97.96808			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.16000	92.24820		9.16000	95.79443			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.17500	99.54732		8.17500	99.48160			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.21000	103.39642		9.21000	103.32055			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.16147		7.90000	102.09696			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.47500	102.36709		8.47500	102.29784			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.74500	104.82327		7.74500	104.75835			0.00	0	0.00

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	106.16084		8.43500	106.08936			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.57500	107.98221		9.57500	107.89991			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	193,200,000	96,600,000.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00676		100.00000	0.00672			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	250,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.80000	99.64318		8.80000	99.57248			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.80000	99.52761		9.80000	99.44873			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.06023		5.00000	101.01931			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.06023		5.00000	101.01931			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.14298		5.00000	102.10187			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.06387		5.00000	101.02275			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.24397		4.00000	101.21075			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.87424		4.00000	100.84133			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	39.74897		100.00000	39.45441			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	39.59241		100.00000	39.29900			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	39.59241		100.00000	39.29900			0.00	0	0.00

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	107.06297		9.20000	106.98363			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	250,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.70430		100.00000	7.64720			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.95000	102.71220		8.95000	102.63795			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.15229		100.00000	15.04244			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	76.91992		100.00000	66.01541			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.22898		100.00000	10.15482			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.88632		100.00000	16.73425			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.16571		100.00000	1.15903			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.43455		100.00000	8.37204			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.49848		100.00000	9.42567			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.25342		100.00000	10.05351			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.20779		100.00000	27.00617			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	99.98288		6.25000	99.93155			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.86320		6.25000	99.81200			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000	99.73972		6.35000	99.68783			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000	99.61872		6.35000	99.56695			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000	99.49801		6.35000	99.44637			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000	99.37760		6.35000	99.32608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA508	On 17/02/2015	Spot Bond	6.40000		99.25167		6.40000	99.19988			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		99.12418		6.45000	99.07211			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.88169		6.45000	98.82988			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04344		101.33661		11.04344	101.24466			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04344		100.10703		11.04344	100.01620			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.66559		6.50000	101.61201			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.47800		10.00000	105.39600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71000	102.18924		8.71000	102.11746			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.60000	100.09215		9.60000	100.01440			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.66500	105.30590		8.66500	105.23190			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.70000	101.21930		8.70000	101.14974			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	7,300,000,000.00
IV017	On 31/01/2022	Spot Bond	3.40500	97.09402		3.40500	97.06730			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55000	142.95831		3.55000	142.89194			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,159,600,000	579,800,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	98.54796		3.70000	98.50134			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	98.46580		3.70000	98.41922			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	954,800,000	477,400,000.00
IV08	On 30/04/2018	Spot Bond	10.31500	111.87121		10.31500	111.77800			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	141.41364		3.65000	141.34685			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000	99.94866		6.25000	99.89737			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000	99.82906		6.25000	99.77789			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000	99.70512		6.35000	99.65326			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000	99.70512		6.35000	99.65326			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000	99.46358		6.35000	99.41197			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000	99.34325		6.35000	99.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA508	On 19/02/2015	Spot Bond	6.40000	99.21714		6.40000	99.16538			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	99.08946		6.45000	99.03744			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.96816		6.45000	98.91626			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.84714		6.45000	98.79537			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.03500	105.29255		9.03500	105.21672			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.90435		100.00000	15.79955			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.02055		100.00000	10.94064			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.22000	104.81126		9.22000	104.73427			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.50000	101.40679		7.50000	101.34528			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	91.95193		100.00000	91.27248			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.06205		100.00000	96.30572			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.54699		100.00000	36.28202			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		95.29057		100.00000	94.56130			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		100.37969		100.00000	99.61148			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		93.94708		100.00000	93.23893			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		85.01180		100.00000	84.43218			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.23456		100.00000	59.79786			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.45000		141.50435		8.45000	141.40733			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.16000		98.94723		10.16000	98.86601			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.77500		100.48321		8.77500	100.41289			0.00	0	3,530,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.82500	75.58192		8.82500	75.52814			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.34000	102.81766		9.34000	102.74118			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.02000	101.25573		10.02000	101.17416			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	91.92217		100.00000	91.24462			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.92539		100.00000	33.67398			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	82.76644		100.00000	82.20721			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.90432		100.00000	16.78177			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.08293		100.00000	17.95183			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.18113		100.00000	18.04932			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.44671		100.00000	17.32022			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	103.18007		8.69500	103.10771			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.71500	102.64876		8.71500	102.57661			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	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
MEFSB3	On 05/10/2016	Spot Bond		7.91000	103.23999		7.91000	103.17401			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.68500	102.17412		8.68500	102.10333			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.47500	102.69289		9.47500	102.61543			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.51000	103.23235		9.51000	103.15152			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.67000	103.15906		7.67000	103.09474		38,350,000,000,000.00	5,000,000,000	4,970,000,000.00	
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.83500	100.74776		8.83500	100.67600			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.35000	107.92909		9.35000	107.84739			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.36795		100.00000	22.20219			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.53500	100.71865		8.53500	100.64930			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.62000	100.67427		7.62000	105.28245		1,524,000,000,000.00	200,000,000	50,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.52500	103.35864		8.52500	108.34070			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.90458		100.89771	6.85411			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.99489		100.61875	6.94389			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.66965		100.00000	0.66479			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.66965		100.00000	0.66479			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.94000	97.27040		8.94000	97.19993			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.09361		7.59000	102.03162			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.03000	100.42568		9.03000	100.35220			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.80000	105.50138		8.80000	105.42612			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.27500	105.65193		9.27500	105.57258			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.16000	100.89755		9.16000	100.82351			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.49000	105.26403		7.49000	105.19991			0.00	0	790,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.51500	114.58400		8.51500	114.50484			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.62500	37.13276		10.62500	37.10196			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000	102.66937		7.42000	102.60809			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000	104.42799		7.81000	104.36171			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79500	107.25705		9.79500	107.19995			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.83000	105.99296		9.83000	105.93633			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.21000	104.72334		8.21000	104.65354			722,480,000,000.00	88,000,000	22,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	3,802,000,000	1,901,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	778,200,000	389,100,000.00
NED15	On 08/04/2024	Spot Bond	9.89500	105.24635		9.89500	105.19007			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.02500	117.68438		10.02500	117.58901			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.47800	10.00000	105.39600				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.49824	2.23000	168.43809				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000		96.36604	2.56000	96.31248				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.56000		107.61698	8.56000	107.54347				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.19000		106.28785	9.19000	106.20915				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.39000		106.28695	9.39000	106.20656				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.59000		106.28622	9.59000	106.20414				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.37500		113.86447	8.37500	113.78750				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.20000	118.94306		9.20000	118.85442			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.54416		2.12500	172.48402			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.89000	118.81430		9.89000	118.71981			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.44372		100.00000	17.31725			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.54806		100.00000	65.07284			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.51000	102.78130		7.51000	102.71887			31,542,000,000,000.00	4,200,000,000	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.71000	98.12693		9.71000	98.04985			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.61231		100.00000	24.43387			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	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
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.45000		102.01921		9.45000	101.96678			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.87000		42.91622		7.87000	42.88892			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52000		108.79121		6.52000	108.73338		491,608,000,000,000.00	75,400,000,000	39,207,819,400.00	
R158P	On 15/09/2015	Spot Bond	6.60000		95.61465		6.60000	95.56321			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70000		114.85113		6.70000	114.78842		694,790,000,000,000.00	03,700,000,000	99,912,180,500.00	
R159P	On 15/09/2016	Spot Bond	6.53000		89.70598		6.53000	89.65822			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.01500		119.31559		8.02000	119.19549		771,106,944,471,500.00	96,207,978,100	46,015,120,600.00	
R187P	On 21/12/2026	Spot Bond	7.79000		40.09555		7.79000	40.07030			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.71000		37.51814		7.71000	37.49475			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.52167		1.72000	284.43190		61,011,496,000,000.00	35,471,800,000	24,012,300,000.00	
R202	On 07/12/2033	Spot Bond	1.69000		235.61284		1.69000	235.53909		359,398,273,000,000.00	12,661,700,000	71,097,349,200.00	
R2023	On 28/02/2023	Spot Bond	7.84000		102.16875		7.84500	102.07404		2,144,265,180,512,000.00	73,503,211,800	98,374,811,800.00	
R203	On 15/09/2017	Spot Bond	6.94000		105.70138		6.94500	105.62926		3,348,622,594,482,000.00	82,510,460,300	31,562,656,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond	8.46000	99.54710		8.46000	99.47988			359,693,820,000,000.00	42,517,000,000	51,237,300,000.00
R2032	On 31/03/2032	Spot Bond	8.61500	98.93031		8.61500	98.86156			65,685,067,500,000.00	7,624,500,000	95,644,700,000.00
R2037	On 31/01/2037	Spot Bond	8.68000	101.88263		8.68000	101.81208			248,248,000,000,000.00	28,600,000,000	28,600,000,000.00
R204	On 21/12/2018	Spot Bond	7.23000	102.93465		7.23500	102.85715			408,570,711,114,000.00	56,510,471,800	68,124,511,800.00
R2044	On 31/01/2044	Spot Bond	8.80500	103.17167		8.80500	103.09923			1,829,696,610,000,000.00	07,802,000,000	31,602,000,000.00
R2048	On 28/02/2048	Spot Bond	8.76500	102.88888		8.76500	102.81576			374,581,729,805,500.00	42,736,078,700	61,268,500,000.00
R207	On 15/01/2020	Spot Bond	7.47500	98.87810		7.48000	102.41404			1,293,209,750,527,500.00	73,004,648,900	71,619,630,000.00
R208	On 31/03/2021	Spot Bond	7.61500	97.55280		7.62000	97.46888			1,011,545,782,856,500.00	32,835,953,100	68,989,997,400.00
R209	On 31/03/2036	Spot Bond	8.57000	79.13502		8.57500	79.04029			451,693,473,491,000.00	52,706,356,300	61,637,038,600.00
R210	On 31/03/2028	Spot Bond	1.65000	176.38904		1.65000	176.33441			94,259,550,000,000.00	57,127,000,000	46,513,500,000.00
R211	On 31/01/2017	Spot Bond	1.15000	132.24719		1.15000	132.21177			91,611,300,000,000.00	79,662,000,000	27,185,000,000.00
R212	On 31/01/2022	Spot Bond	1.74500	137.05743		1.74500	137.01413			83,969,400,000,000.00	48,120,000,000	86,724,900,000.00
R213	On 28/02/2031	Spot Bond	8.46000	89.71028		8.47000	89.56955			326,768,836,680,000.00	38,625,158,000	33,493,329,000.00
R214	On 28/02/2041	Spot Bond	8.69000	79.78963		8.69000	79.73340			571,412,855,717,000.00	65,755,219,300	58,727,719,300.00
R227C	On 15/03/2015	Spot Bond	6.76000	98.73821		6.76000	98.68407			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.60000	95.61465		6.60000	95.56321			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.52000	92.64556		6.52000	92.59631			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.53000	89.70598		6.53000	89.65822			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.67000	97.03862		6.67000	96.98702			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.54000	94.01635		6.54000	93.96649			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.52000	91.06508		6.52000	91.01694			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.58000	88.08978		6.58000	88.04279			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.95000	84.53675		6.95000	84.48916			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.00000	81.58104		7.00000	81.53479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.27000	78.11471	7.27000	78.06875				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.25000	75.43245	7.25000	75.38819				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.23000	72.85635	7.23000	72.81372				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.22000	70.34814	7.22000	70.30703				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.47000	67.00915	7.47000	66.96866				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.45000	64.67073	7.45000	64.63175				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.57000	61.88425	7.57000	61.84636				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.54000	59.74742	7.54000	59.71099				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.51000	57.70108	7.51000	57.66603				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.48000	55.74095	7.48000	55.70722				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.44000	53.90694	7.44000	53.87450				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.40000	52.15342	7.40000	52.12220				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.99000	47.66125	7.99000	47.63048				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.95000	46.00623	7.95000	45.97668				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.91000	44.42581	7.91000	44.39741				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.87000	42.91622	7.87000	42.88892				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.83000	41.47391	7.83000	41.44767				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.79000	40.09555	7.79000	40.07030				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.75000	38.77795	7.75000	38.75366				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.71000	37.51814	7.71000	37.49475				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB05	On 12/04/2018	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
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.96610		100.00000	22.79959			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	10.25382		100.00000	10.17948			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	22.44127		100.00000	22.27496			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	63.25791		100.00000	62.79928			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	29.16011		100.00000	28.93912			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	15.67320		100.00000	16.19061			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.25136		100.00000	8.92225			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	12.58649		100.00000	12.88491			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	10.76223		100.00000	10.92388			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	8.98508		100.00000	9.00934			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
RES18	On 05/02/2018	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
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.32845		12.35000	107.22365			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.92415		100.00000	14.81594			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.84693		100.00000	3.81842			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	26.08754		100.00000	25.89841			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.45673		100.00000	38.17792			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.23627		100.00000	13.18767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.15320		100.00000	31.92008			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95000		106.88195		8.95000	106.80484			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.12500		102.98346		9.12500	102.90776			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.73000		87.51376		9.73000	87.44526			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90000		106.25680		7.90000	106.18859			0.00	0	1,210,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.47800		10.00000	105.39600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02500		102.50331		9.02500	102.42876			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.17000		102.02910		7.17000	101.97061			860,400,000,000.00	120,000,000	30,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.76500		100.96906		8.76500	100.89770			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98000		107.78446		7.98000	107.71459			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.79814		7.96000	107.72843			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77000		107.92824		7.77000	107.86008			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37500		102.23686		8.37500	102.16736			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.91500		107.82893		7.91500	107.75959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		8.06000	107.72978		8.06000	107.65926			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.02500	104.65387		8.02500	104.58565			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	160,000,000	40,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.12000	105.44847		9.12000	105.37099			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.95000	102.06278		9.95000	101.98067			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	187,400,000	93,700,000.00
SBS25	On 24/05/2019	Spot Bond		8.84500	101.10133		8.84500	101.02883			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	17.53703		100.00000	17.42148			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.41500	108.09096		9.41500	108.00992			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.92500	99.71691		8.92500	99.64517			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.96000	89.08297		9.96000	89.01123			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.70000	101.23840		9.70000	101.15940			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.85000	104.52349		9.85000	104.44024			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.35000	97.43167		9.35000	97.35792			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.70000	105.13322		7.70000	105.06848			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000	125.83545		2.33000	125.81142			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500	102.49943		1.79500	102.48450			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	17.88957		100.00000	17.75400			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.09237		100.00000	21.92865			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.10606		0.00000	165.07728			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000	114.94681		2.42000	114.90424			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.66559		6.50000	101.61201			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.00500	99.60890		9.00500	99.53661			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.50381		100.00000	23.33341			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800		10.00000	105.39600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		87.38576		100.00000	86.58160			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.34167		100.00000	33.09459			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		29.76835		100.00000	29.54775			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.03642		100.00000	29.81383			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.31500		105.21929		9.31500	105.13992			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95000		106.23927		7.95000	106.17177			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.86500		102.38491		8.86500	102.31255			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.37500		102.23686		8.37500	102.16736			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07500		102.33399		8.07500	102.26725			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.20000		97.08825		9.20000	97.01630			0.00	0	350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.25800		90.09983		9.25800	90.03265			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.75000		92.32592		8.75000	92.26077			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.77000		93.73331		8.77000	97.28178			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.15500		102.75844		8.15500	102.69039			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		110.67402		2.45000	110.63277			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.21500		99.60935		8.21500	99.54328			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		100.88888		8.22500	100.82195			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.81000		105.21928		9.81000	105.13626			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.85000		79.62837		9.85000	79.56494			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.64796		0.00000	101.63024			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		107.18582		6.98000	107.12523			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.66000		104.72029		8.66000	104.64715			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.89657		100.00000	40.60007			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.95000	104.87888		7.95000	104.81225			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.63343		7.83000	103.56857			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.66449		7.16000	83.61653			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.05045		8.73000	103.97799			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.73500	96.25127		8.73500	96.18350			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A8	On 18/07/2041	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
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.11000	103.24845		9.11000	103.14778			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.02000	100.08412		9.02000	99.93023			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.00107		101.06155	6.94983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.65000	103.47760		7.65000	103.41409			612,000,000,000.00	80,000,000	650,000,000.00
TL20	On 22/02/2020	Spot Bond	9.46000	91.60552		9.46000	91.53749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.90500	104.69022	7.90500	104.62298				0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.33000	108.24253	9.33000	108.16077				0.00	0	20,300,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.12803	100.00000	1.11985				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.58000	108.92549	9.58000	108.84105				0.00	0	11,600,000,000.00
TN25	On 19/08/2025	Spot Bond	9.73500	102.03289	9.73500	101.95385				0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.82000	94.61966	9.82000	94.54451				0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.16000	105.15043	10.16000	105.06458				0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.60000	103.88041	10.60000	103.79201				0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.47800	10.00000	105.39600				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.13394	10.00000	100.05355			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.13060	9.75000	100.05222			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.12994	100.00000	10.05177			0.00	0	0.00
TRAA1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TRAA2		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TRAB1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TRAC1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TRAD1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TRAE1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSE01U		On 31/07/2019	Spot Bond	100.00000	12.51567	100.00000	12.42494			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP169		On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP170		On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP171		On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP172		On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP173		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.65763		100.00000	13.55862			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		99.41579		100.00000	98.63503			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		97.87234		100.00000	96.33508			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	800,000,000	200,000,000.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		83.33333		100.00000	82.76644			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.05000	111.32725		9.05000	111.24562			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	100.00000			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00021		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09000	108.31985		7.09000	108.25732			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.58198		1.64000	241.50774			0.00	0	556,200,000.00
WSP1	On 28/05/2015	Spot Bond	6.84000	101.77272		6.84000	101.71702			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.47500	104.21948		7.47500	104.15611			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.82000	105.24900		7.82000	105.18211			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.13500	104.64744		8.13500	104.57830			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19000	104.90062		8.19000	104.83086			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	96.97460		6.47000	96.92462			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40000	95.17072		6.40000	95.12131			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	96.95794		6.47000	96.90797			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.21000	71.52133		7.21000	71.47935			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	57.87286		100.00000	57.54409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	30.63283	100.00000	30.45881				0.00	0	0.00
Total for j-Bonds :										15,907,834,655,482,000.00	8,288,999,300	59 165 716 204.00
Grand Total:										15,907,835,892,073,400.00	8,289,015,175	59 169 574 235.00