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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/02/2015	Any day expiry		11.74900	11.74900		11.86640	11.86640		17.90	58,745,000.00	5,000	0.00
\$ / R	On 16/02/2015	Any day expiry		11.75650	11.75650		11.87060	11.87060		14.09	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.75650	11.75650		11.87200	11.87200		14.58	0.00	0	681.00
\$ / R	On 23/02/2015	Any day expiry		11.76030	11.76030		11.87760	11.87760		14.37	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	564.51150	0.56451	679.91380	0.67991	564.512	15.47	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.76410	11.76410		11.88210	11.88210		14.49	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.73910	0.00074	0.59360	0.00059	0.739	18.03	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	3.32300	0.00332	2.27920	0.00228	3.323	14.77	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	226.47090	0.22647	319.09660	0.31910	226.471	14.56	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.07260	0.00007	0.05510	0.00006	0.073	32.69	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.76600	11.76600		11.88440	11.88440		14.51	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.76790	11.76790		11.88670	11.88670		14.55	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	237.65870	0.23766	329.32850	0.32933	237.659	14.58	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	79.08130	0.07908	122.19380	0.12219	79.081	15.98	0.00	0	10,000.00
\$ / R	On 09/03/2015	Any day expiry		11.78720	11.78720		11.90950	11.90950		14.32	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	300.82950	0.30083	393.24600	0.39325	300.830	14.00	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.79300	11.79300		11.91630	11.91630		14.40	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.80070	11.80070		11.92450	11.92450		14.25	357,242,591.10	30,273	1,187,632.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.25290	0.00025	0.17860	0.00018	0.253	17.76	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.58880	0.00059	0.41630	0.00042	0.589	16.79	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	1.22620	0.00123	0.86580	0.00087	1.226	15.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	2.62070	0.00262	1.80040	0.00180	2.621	15.18	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	3.21490	0.00321	2.20610	0.00221	3.215	14.98	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	3.78320	0.00378	2.59410	0.00259	3.783	14.83	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	3.93990	0.00394	2.70120	0.00270	3.940	14.79	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	5.89840	0.00590	4.03720	0.00404	5.898	14.40	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	8.78550	0.00879	6.00600	0.00601	8.785	14.01	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	809.48550	0.80949	930.50600	0.93051	809.486	14.01	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	575.57970	0.57558	690.30380	0.69030	575.580	13.32	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	31.92280	0.03192	19.07470	0.01907	31.923	13.40	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	40.37870	0.04038	24.67800	0.02468	40.379	13.49	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	451.09170	0.45109	555.98950	0.55599	451.092	13.57	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	435.56150	0.43556	539.08250	0.53908	435.562	13.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	54.86150	0.05486	34.58250	0.03458	54.861	13.61	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	64.64400	0.06464	41.44780	0.04145	64.644	13.68	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	397.97000	0.39797	497.81270	0.49781	397.970	13.69	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	348.45880	0.34846	442.63460	0.44263	348.459	13.81	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	341.69520	0.34170	435.01730	0.43502	341.695	13.83	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	90.99520	0.09100	60.51730	0.06052	90.995	13.83	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	309.07220	0.30907	397.97630	0.39798	309.072	13.91	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	278.47510	0.27848	362.75050	0.36275	278.475	14.00	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	158.39720	0.15840	112.13320	0.11213	158.397	14.12	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	223.45610	0.22346	298.04340	0.29804	223.456	14.17	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	218.40690	0.21841	292.00670	0.29201	218.407	14.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	179.18710	0.17919	241.27160	0.24127	179.187	14.53	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	161.23920	0.16124	215.88640	0.21589	161.239	14.80	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	267.16420	0.26716	197.06680	0.19707	267.164	14.85	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	130.45840	0.13046	176.15120	0.17615	130.458	15.34	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	329.75840	0.32976	251.65120	0.25165	329.758	15.34	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	117.35280	0.11735	158.99250	0.15899	117.353	15.61	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	46.98200	0.04698	63.79710	0.06380	46.982	18.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	746.28200	0.74628	639.29710	0.63930	746.282	18.10	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	40.52120	0.04052	54.94610	0.05495	40.521	18.57	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	38.37540	0.03838	52.00160	0.05200	38.375	18.75	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	26.66500	0.02667	35.90600	0.03591	26.665	19.98	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	18.30700	0.01831	24.71120	0.02471	18.307	21.28	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	3.52740	0.00353	4.56080	0.00456	3.527	26.91	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.82180	11.82180	11.94620	11.94620		14.28	1,326,125.80	111	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	6.59630	0.00660	4.36790	0.00437	6.596	14.11	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	16.68740	0.01669	11.49160	0.01149	16.687	13.56	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	24.88150	0.02488	17.41260	0.01741	24.882	13.31	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	345.26840	0.34527	431.36120	0.43136	345.268	13.94	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	237.81290	0.23781	307.66610	0.30767	237.813	14.33	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	7.44810	0.00745	7.69940	0.00770	7.448	30.65	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.83140	11.83140	11.95610	11.95610		14.39	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	34.29260	0.03429	23.87470	0.02387	34.293	13.17	0.00	0	22,187.00

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	12.24	Call	123.97310	0.12397	158.39730	0.15840	123.973	16.23	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.88380	11.88380	12.00920	12.00920		14.32	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	15.34290	0.01534	10.56650	0.01057	15.343	13.12	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	45.93580	0.04594	33.40360	0.03340	45.936	12.80	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	263.92380	0.26392	317.29970	0.31730	263.924	14.76	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	23.77980	0.02378	25.27580	0.02528	23.780	29.33	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.94100	11.94100	12.06690	12.06690		14.37	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	22.95270	0.02295	17.89780	0.01790	22.953	12.63	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	34.70210	0.03470	26.10360	0.02610	34.702	12.59	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	61.15360	0.06115	47.07140	0.04707	61.154	12.52	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	381.56430	0.38156	446.10650	0.44611	381.564	14.21	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	277.01050	0.27701	321.94620	0.32195	277.010	15.45	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	46.47370	0.04647	48.33560	0.04834	46.474	29.80	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.96700	11.96700	12.09320	12.09320		14.35	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.97300	11.97300	12.09930	12.09930		14.35	101,363,418.00	8,466	102,247.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	23.83290	0.02383	20.16730	0.02017	23.833	12.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	24.78520	0.02479	20.95910	0.02096	24.785	12.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	28.54400	0.02854	23.07540	0.02308	28.544	12.62	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	46.20830	0.04621	35.03530	0.03504	46.208	12.57	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	48.62260	0.04862	37.00940	0.03701	48.623	12.56	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	771.47780	0.77148	878.08390	0.87808	771.478	12.48	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	646.22020	0.64622	736.51880	0.73652	646.220	12.87	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	633.70070	0.63370	721.52510	0.72153	633.701	12.94	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	160.70070	0.16070	122.22510	0.12223	160.701	12.94	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	574.18930	0.57419	656.14650	0.65615	574.189	13.25	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	546.33430	0.54633	625.37120	0.62537	546.334	13.41	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	292.56430	0.29256	334.88230	0.33488	292.564	15.74	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	233.77820	0.23378	266.24110	0.26624	233.778	16.76	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	220.53950	0.22054	250.87880	0.25088	220.540	17.04	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	165.21850	0.16522	186.10000	0.18610	165.218	18.47	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	140.88740	0.14089	158.07290	0.15807	140.887	19.30	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	118.96440	0.11896	133.05180	0.13305	118.964	20.15	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.00100	12.00100	12.12760	12.12760		14.50	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	32.12130	0.03212	27.16790	0.02717	32.121	12.50	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	77.03060	0.07703	60.34260	0.06034	77.031	12.50	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	285.87760	0.28588	323.24370	0.32324	285.878	16.28	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	61.02270	0.06102	69.85880	0.06986	61.023	29.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.06710	12.06710	12.19440	12.19440		14.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	42.09370	0.04209	36.25680	0.03626	42.094	12.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	90.02640	0.09003	71.69500	0.07170	90.026	12.39	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	303.21970	0.30322	335.89370	0.33589	303.220	16.99	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	79.96110	0.07996	90.55370	0.09055	79.961	28.78	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.12650	12.12650	12.25330	12.25330		14.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	51.01030	0.05101	43.96820	0.04397	51.010	12.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	99.33250	0.09933	80.00570	0.08001	99.333	12.30	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	311.09100	0.31109	339.63820	0.33964	311.091	17.66	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	90.30770	0.09031	102.08630	0.10209	90.308	28.42	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.15650	12.15650	12.28180	12.28180		14.78	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		12.16510	12.16510		12.28990	12.28990		14.76	29,439,542.00	2,420	30,148.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	38.01730	0.03802	33.06190	0.03306	38.017	12.89	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,605.47500	1.60548	1,725.00900	1.72501	1,605.475	12.80	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	72.53130	0.07253	61.54140	0.06154	72.531	12.10	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,240.89720	1.24090	1,353.25500	1.35326	1,240.897	12.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	75.79720	0.07580	63.35500	0.06335	75.797	12.12	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	114.59400	0.11459	93.89160	0.09389	114.594	12.29	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	135.94060	0.13594	112.37580	0.11238	135.941	12.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	195.96050	0.19596	165.09460	0.16509	195.960	12.54	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	209.07750	0.20908	176.74030	0.17674	209.078	12.57	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	799.39710	0.79940	885.10490	0.88510	799.397	12.76	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	611.14380	0.61114	669.17380	0.66917	611.144	14.22	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	447.69940	0.44770	488.49220	0.48849	447.699	15.95	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	328.25660	0.32826	355.59420	0.35559	328.257	17.79	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	277.24760	0.27725	299.05360	0.29905	277.248	18.87	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	209.73890	0.20974	225.21690	0.22522	209.739	20.59	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	185.63190	0.18563	198.24290	0.19824	185.632	21.46	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	167.29600	0.16730	177.74100	0.17774	167.296	22.26	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.19510	12.19510		12.31840	12.31840		14.89	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	58.07740	0.05808	49.95470	0.04995	58.077	12.40	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	106.56190	0.10656	88.02690	0.08803	106.562	12.18	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	170.49540	0.17050	142.18610	0.14219	170.495	12.47	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	319.25090	0.31925	343.16410	0.34316	319.251	18.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	229.37040	0.22937	245.30240	0.24530	229.370	20.42	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	102.48910	0.10249	114.82420	0.11482	102.489	27.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.25940	12.25940		12.37950	12.37950		14.96	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	64.66860	0.06467	56.04660	0.05605	64.669	12.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	112.20510	0.11221	93.25220	0.09325	112.205	12.09	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	327.59120	0.32759	348.68440	0.34868	327.591	18.95	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	123.27200	0.12327	132.82430	0.13282	123.272	27.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.31690	12.31690		12.43610	12.43610		15.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	68.83940	0.06884	62.66380	0.06266	68.839	12.27	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	117.43180	0.11743	99.17870	0.09918	117.432	12.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	332.44840	0.33245	353.33020	0.35333	332.448	19.49	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	120.09180	0.12009	132.80520	0.13281	120.092	27.42	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.34070	12.34070		12.46220	12.46220		15.16	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.34620	12.34620		12.46820	12.46820		15.15	2,617,394.40	212	39,563.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	88.31420	0.08831	79.61530	0.07962	88.314	12.05	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,484.51420	1.48451	1,597.81530	1.59782	1,484.514	12.05	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,440.45040	1.44045	1,553.07440	1.55307	1,440.450	11.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,277.10170	1.27710	1,377.35880	1.37736	1,277.102	12.01	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,134.09360	1.13409	1,227.08930	1.22709	1,134.094	12.37	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	261.79860	0.26180	224.49190	0.22449	261.799	12.75	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	500.15150	0.50015	535.77670	0.53578	500.152	17.07	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	478.96470	0.47896	512.95860	0.51296	478.965	17.35	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	459.20420	0.45920	491.35320	0.49135	459.204	17.63	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	416.97790	0.41698	445.17050	0.44517	416.978	18.30	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	297.46400	0.29746	315.90690	0.31591	297.464	20.70	0.00	0	580.00

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		12.36450	12.36450		12.48820	12.48820		15.12	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	73.35760	0.07336	67.69940	0.06770	73.358	12.21	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	119.59820	0.11960	106.02490	0.10602	119.598	11.87	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	334.18980	0.33419	356.51350	0.35651	334.190	20.07	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	118.21760	0.11822	132.03180	0.13203	118.218	27.21	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry		12.46150	12.46150		12.58990	12.58990		15.27	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	266.20130	0.26620	0.00000	0.00000	266.201	12.54	238,710.00	1,000	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	326.95580	0.32696	0.00000	0.00000	326.956	23.55	240,780.00	1,000	1,000.00
\$ / R	On 11/03/2016	Any day expiry		12.51530	12.51530		12.64850	12.64850		15.43	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.52110	12.52110		12.65430	12.65430		15.42	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry		12.68990	12.68990		12.82190	12.82190		15.93	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		12.69770	12.69770		12.82960	12.82960		15.93	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry		12.88010	12.88010		13.01070	13.01070		16.28	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.88790	12.88790		13.01840	13.01840		16.28	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		13.05480	13.05480		13.18400	13.18400		16.45	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.06450	13.06450		13.19370	13.19370		16.45	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.80070	11.80070		11.92450	11.92450		14.25	247,814.70	21	1,965.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	54,964.42070	0.54964	66,219.65860	0.66220	54,964.421	13.37	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.97300	11.97300		12.09930	12.09930		14.35	0.00	0	169.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.16510	12.16510		12.28990	12.28990		14.76	0.00	0	156.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.34620	12.34620		12.46820	12.46820		15.15	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.12430	18.12430		18.18890	18.18890		12.56	151,229,159.20	8,344	35,997.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	9.83270	0.00983	12.92400	0.01292	9.833	14.80	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	14.65380	0.01465	18.60870	0.01861	14.654	13.22	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	57.25520	0.05726	0.00000	0.00000	57.255	12.24	200,393.20	3,500	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	160.64930	0.16065	208.02900	0.20803	160.649	13.34	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	57.23810	0.05724	82.61760	0.08262	57.238	14.70	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	37.36650	0.03737	54.28580	0.05429	37.367	15.44	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	19.74680	0.01975	28.05430	0.02805	19.747	16.58	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.37710	18.37710		18.44440	18.44440		13.91	1,470,168.00	80	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.66530	18.66530		18.72700	18.72700		14.55	0.00	0	1,039.00
£ / R	On 11/12/2015	Foreign Exchange Future		18.94290	18.94290		18.99680	18.99680		14.89	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09910	0.09910		0.09923	0.09923		18.11	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.10067	0.10067		0.10080	0.10080		16.85	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10244	0.10244		0.10255	0.10255		15.94	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry		13.37640	13.37640		13.40560	13.40560		15.43	13,380,000.00	1,000	0.00
€ / R	On 23/02/2015	Any day expiry		13.39010	13.39010		13.41910	13.41910		13.46	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	2.26300	0.00226	3.51540	0.00352	2.263	19.22	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,022.16300	1.02216	994.41540	0.99442	1,022.163	19.22	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		13.43820	13.43820		13.47570	13.47570		13.61	577,842.60	43	84,802.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	6.59860	0.00660	7.49840	0.00750	6.599	13.90	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	615.72490	0.61572	654.68620	0.65469	615.725	12.60	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	53.24090	0.05324	53.75660	0.05376	53.241	12.85	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	195.81430	0.19581	187.95710	0.18796	195.814	13.53	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	465.45280		0.46545		445.87100	0.44587	465.453	15.10	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	630.86720		0.63087		606.48630	0.60649	630.867	15.95	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	648.14210		0.64814		623.34030	0.62334	648.142	16.04	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	854.34900		0.85435		825.73050	0.82573	854.349	17.07	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	11.21880		0.01122		14.29190	0.01429	11.219	20.27	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	10.20960		0.01021		13.09940	0.01310	10.210	20.43	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	7.05510		0.00706		9.32010	0.00932	7.055	21.08	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	6.68180		0.00668		8.86640	0.00887	6.682	21.17	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	6.33020		0.00633		8.43730	0.00844	6.330	21.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	6.21750		0.00622		8.29980	0.00830	6.218	21.30	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	5.78850		0.00579		7.77350	0.00777	5.789	21.43	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.62320		13.62320		13.66170	13.66170		13.65	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	201.13940		0.20114		214.68150	0.21468	201.139	16.34	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.65030		13.65030		13.68900	13.68900		13.81	4,354,445.70	319	69,525.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	67.54630		0.06755		67.56690	0.06757	67.546	12.38	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	296.53080		0.29653		286.89280	0.28689	296.531	13.24	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	384.32700		0.38433		406.47770	0.40648	384.327	14.23	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	117.13210		0.11713		124.85890	0.12486	117.132	19.22	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.89260		13.89260		13.92860	13.92860		14.17	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.12990		14.12990		14.16150	14.16150		14.52	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	592.43050		0.59243		580.25590	0.58026	592.431	13.80	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	312.53670		0.31254		319.77690	0.31978	312.537	20.24	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			566.69800		566.69800		565.22900	565.22900			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.40800		462.40800		462.36900	462.36900			0.00	0	119.00
AL37	On 06/08/2015	Index Future			470.00900		470.00900		469.97300	469.97300			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			552.95300		552.95300		552.05600	552.05600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			562.04300		562.04300		561.13500	561.13500			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.72700		504.72700		503.99300	503.99300			0.00	0	697.00
ALBI	On 06/08/2015	Index Future			513.02400		513.02400		512.28100	512.28100			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			521.64900		521.64900		520.89700	520.89700			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.08920		9.08920		9.17470	9.17470		18.07	272,676.00	30	8,105.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	151.61910		0.15162		112.13430	0.11213	151.619	18.06	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	398.71210		0.39871		331.52530	0.33153	398.712	18.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	37.57490		0.03757		45.36520	0.04537	37.575	19.88	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	8.77710		0.00878		10.22570	0.01023	8.777	21.62	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.17230		9.17230		9.26090	9.26090		16.01	0.00	0	11,446.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	68.29650		0.06830		50.21570	0.05022	68.296	15.67	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	121.92100		0.12192		94.35120	0.09435	121.921	15.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	250.35730		0.25036		204.04170	0.20404	250.357	15.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	346.66390		0.34666		382.15030	0.38215	346.664	16.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	219.86410		0.21986		239.28210	0.23928	219.864	16.88	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	180.42850		0.18043		195.40730	0.19541	180.428	17.26	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.27500		9.27500		9.36050	9.36050		14.42	2,457,875.00	265	767.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.37520		9.37520		9.45820	9.45820		14.37	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.46540		9.46540		9.42120	9.42120		14.68	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.59450		9.59450		9.55120	9.55120		13.60	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			194.86630		194.86630		260.77950	260.77950			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			963.11000		963.11000		1,556.74000	1,556.74000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.70670		12.70670		12.87920	12.87920		14.82	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.95570		12.95570		13.12980	13.12980		15.08	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.88350		1.88350		1.89930	1.89930		13.68	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89260		1.89260		1.90850	1.90850		13.74	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.80860		1.80860		1.81300	1.81300		15.73	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.84450		1.84450		1.84930	1.84930		15.30	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.88290		1.88290		1.88620	1.88620		15.33	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			123.06752		123.06752		123.08139	123.08139			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.12258		125.12258		125.13771	125.13771			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.11496		86.90076		9.14666	86.65167			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.18082		88.34491		9.21341	88.09225			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.24445		86.02704		9.27795	85.77067			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	500.73100		500.73100		500.03400	500.03400			0.00	0	457.00
GOVI	On 06/08/2015	GOVI	508.96200		508.96200		508.25800	508.25800			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	517.51900		517.51900		516.80500	516.80500			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.53346		119.53346		119.54815	119.54815			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.35332		120.35332		120.36927	120.36927			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	125.76586		125.76586		125.78091	125.78091			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.54287		126.54287		126.55907	126.55907			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.61328		126.61328		126.62873	126.62873			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.72746		128.72746		128.74411	128.74411			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.21756		135.21756		135.23368	135.23368			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.00281		136.00281		136.02033	136.02033			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.10400		226.10400		226.16500	226.16500			0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	229.83900		229.83900		229.90300	229.90300			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.72100		233.72100		233.78700	233.78700			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	612.25400		612.25400		612.41700	612.41700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	622.31500		622.31500		622.48300	622.48300			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.11000		93.89000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.12000		93.88000		6.14000	93.86000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.13000		93.87000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.19000		93.81000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.32000		93.68000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.48000		93.52000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.62000		93.38000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.82000		93.18000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.92000		93.08000		7.02000	92.98000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12830		0.12830		0.12940	0.12940			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12630		0.12630		0.12730	0.12730			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05360		0.05360		0.05400	0.05400		21.17	214,400.00	4,000	19,706.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04500		0.04500		0.04670	0.04670			442,800.00	9,840	81,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13880		1.13880		1.13010	1.13010			21,637.20	19	338.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14010		1.14010		1.13140	1.13140			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
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.14200		1.14200		1.13330	1.13330			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14450		1.14450		1.13580	1.13580			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.61492		126.05652		7.65159	125.73710		7.44	50,674,721.04	402	33,961.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,883.71000		2.88371	3,107.49000	3.10749	2,883.710	2,883.710	7.31	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,597.65000		2.59765	2,810.07000	2.81007	2,597.650	2,597.650	7.33	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,329.69000		2.32969	2,530.32000	2.53032	2,329.690	2,329.690	7.35	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,101.59000		1.10159	1,229.06000	1.22906	1,101.590	1,101.590	7.46	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.64924		122.85247	7.68713	122.52873			7.66	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	184.24000		0.18424	207.28000	0.20728	184.240	184.240	8.13	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.67817		124.89790	7.71735	124.56940			7.58	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	397.84000		0.39784	433.32000	0.43332	397.840	397.840	8.05	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.68845		121.87050	7.72895	121.53688			7.48	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.91703		289.91703	290.05770	290.05770				0.00	0	861.00
R197	On 06/08/2015	Bond Future			288.65206		288.65206	288.79755	288.79755				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			238.08838		238.08838	238.11779	238.11779				0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			238.82074		238.82074	238.85212	238.85212				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.36754		103.75971	7.35765	103.81846			5.73	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			7.39691		105.48362	7.38645	105.54410			5.87	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	29.32000		0.02932	28.83000	0.02883	29.320	29.320	6.26	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 07/05/2015	Bond Future			6.63647		104.73358	6.64800	104.70839			1.85	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.62786		106.47396	6.64050	106.44914			1.81	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.60019		104.07896	6.61432	104.05431			1.69	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.02921		101.96299	8.05034	101.78291				107,367,028.47	1,053	5,775.00
R2030	On 06/08/2015	Bond Future			8.07196		99.64832	8.09366	99.46605				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 07/05/2015	Bond Future		8.19949	101.38954		8.22061	101.19787			0.00	0	15.00
R2032	On 06/08/2015	Bond Future		8.24213	103.07468		8.26379	102.88059			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.28099	100.63446		8.30322	100.43766			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015	Bond Future		8.25236	104.83309		8.28367	104.51384			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.29461	102.31554		8.32672	101.99178			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future		8.32949	104.01939		8.36239	103.69081			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future		6.86237	106.69297		6.86281	106.69155		2.83	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future		6.88062	104.42878		6.88085	104.42809		2.88	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	16.45000	0.01645	16.77000	0.01677	16.450	3.10	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.88530	106.16732		6.88534	106.16721		2.84	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.33051	106.97178		8.35665	106.67791			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.37139	104.36453		8.39815	104.06668			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.40530	106.10247		8.43268	105.80021			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015	Bond Future		8.31128	106.62791		8.33739	106.32375			0.00	0	29,620.00
R2048	On 06/08/2015	Bond Future		8.34756	108.39944		8.37426	108.09114			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.38233	105.77194		8.40965	105.45906			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.01336	103.25876		7.01914	103.23591		3.70	0.00	0	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,847.42000	2.84742	2,827.82000	2.82782	2,847.420	3.91	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.03969	101.33127		7.04567	101.30877		3.78	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,044.53000	2.04453	2,030.95000	2.03095	2,044.530	3.91	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.05143	103.01837		7.05766	102.99605		3.74	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,123.81000	2.12381	2,111.42000	2.11142	2,123.810	3.86	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 07/05/2015	Bond Future		7.13820	98.92496		7.13866	98.92280		4.62	197,849.92	2	62,199.00
R208	On 06/08/2015	Bond Future		7.16373	100.56905		7.16405	100.56761		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	18.97000	0.01897	19.37000	0.01937	18.970	5.04	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.18220	98.84264		7.18241	98.84173		4.67	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	173.39000	0.17339	174.74000	0.17474	173.390	4.99	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.19263		81.42709		8.22385	81.16357		11.72	85,498,444.50	1,050	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	71.49000		0.07149		63.42000	0.06342	71.490	11.22	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,406.22000		1.40622		1,528.11000	1.52811	1,406.220	11.75	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.22911		82.78044		8.26107	82.51310		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	92.12000		0.09212		102.38000	0.10238	92.120	12.83	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.26212		81.00984		8.29483	80.73855		12.16	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.97107		175.97107		175.99298	175.99298			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.90918		178.90918		178.93306	178.93306			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.14298		132.14298		132.16020	132.16020			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.71696		132.71696		132.73559	132.73559			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.86235		137.86235		137.96674	137.96674			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.37250		138.37250		138.47973	138.47973			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 07/05/2015	Bond Future			8.07964		91.83184		8.10072	91.65841		9.94	826,486.56	9	16,466.00
R213	On 06/08/2015	Bond Future			8.11774		93.35756		8.13935	93.18193		10.26	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.15437		91.36603		8.17654	91.18794		10.25	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.24513		82.73996		8.27633	82.45912		12.46	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.28005		84.11466		8.31196	83.82979		12.90	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.31349		82.22252		8.34613	81.93337		12.95	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.33659		83.71908		8.36996	83.42529		12.88	0.00	0	4,420.00
R214	On 28/02/2041	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
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	21,048.08000		21,048.08000		21,164.16000	21,164.16000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.73670		4.73670		4.73500	4.73500		11.77	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.71210		4.71210		4.71230	4.71230		11.73	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.73600		1.73600		1.75740	1.75740			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.68600		1.68600		1.70530	1.70530			0.00	0	0.00

Total for Derivatives : **970,647,303.39** **78,459** **4 158 529.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90190			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.71000		103.30868		6.71000	103.28998			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.11587			0.00	1,200,000,000	400,000,000.00
AA05	On 22/03/2019	Spot Bond	8.00500		108.11666		8.00500	108.09322			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.67683			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.56500		107.59297		8.56500	107.56819			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.58400		10.00000	105.55700			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.78155			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.85298			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.87000		100.19031		8.87000	100.16628		1,774,000,000,000.00	200,000,000	100,000,000.00	
AB014U	On 19/11/2024	Spot Bond	100.00000		9.36528		100.00000	9.34259			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.62929		10.84000	102.59937			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.79138		100.00000	10.76930			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.83000		103.31535		6.83000	103.29616		9,279,238,000,000.00	1,358,600,000	479,300,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.79450			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.25500		106.99595		8.25500	106.97205			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
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	125.99972		2.35000	272.88088			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.84762			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.69788			0.00	1,800,000,000	900,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26552			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.31538			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.34848			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.74436			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54375			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.23222			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	95.53616		100.00000	95.29057			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	173.65142		2.09000	173.64152			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.99984		2.76000	163.98755			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.81478		2.17000	174.80442			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.82196		1.82000	186.81267			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.60125	80.57574		7.60125	80.55957			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.60125	80.57574		7.60125	80.55957			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.50000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21817			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.24000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.46000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.89000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83793			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69848			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.55000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.63000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.38000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97840			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.00000		109.34840		7.00000	109.32762			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68441			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.09000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.60000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67500		94.22920		2.67500	108.23637			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		102.50362		2.46500	161.75641			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.34000		117.48648		2.34000	215.45305			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.92500		96.99934		8.92500	96.97595			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.49000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.00615			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.87500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.71415		9.63000	107.68633			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77000			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	9.01000		112.36055		9.01000	112.33336			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.27000		95.40167		8.27000	95.38044			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.10000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	113.28000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.10500		111.63039		9.10500	111.60310			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.10000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46179			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30573			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.75500		109.88348		7.75500	109.86039			0.00	0	1,680,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.27500		108.84826		8.27500	108.82401			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.87000		102.73837		6.87000	102.71930		34,350,000,000,000.00	5,000,000,000	2,500,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.36000		101.06412		8.36000	101.04138			0.00	0	810,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.20500		101.00927		9.20500	100.98417			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.25500		106.10376		7.25500	106.08288			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		218.34303		2.16000	276.62427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.14770		1.99000	128.95421			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000	129.18854		2.22000	131.77551			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00638		100.00000	0.00636			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	91.92537		100.00000	91.69727			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000	107.02017		11.16000	106.98806			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.89576			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.36355		100.00000	6.34780			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.89311			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.85577			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.92974		100.00000	37.83581			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.89841			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.13346		11.00000	68.11398			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	37.92974		100.00000	37.83581			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33552			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46178			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27920			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31725			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33400			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39211			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39427			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39427			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38997			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.27150			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08842			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29445			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.33227			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.34742			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.31700			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24877			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.76000	106.27484		8.76000	106.45308			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.48177			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.12313			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.32563			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.16444			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.24326			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.27912			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.25356			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.68572			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.25234			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38829			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.40082			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.42915			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.28370			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.29160			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13771			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.11178			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16211			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25650			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20318			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.14228			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15906			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.22074		10.23000	104.19202			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17565			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.14991			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	119.12866			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.94500		104.58420		8.94500	104.55906			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25186			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.00160		1.75000	117.10496			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.20111			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.16040			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22442			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.26223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.18659		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44330		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71657		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.79488		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.17297		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.22610		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.25467		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22515		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.28969		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.30947		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.46773		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.70115		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.31412		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.31412		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38313		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23198		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38887		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.18724		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38313		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.35666		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.34001		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.32270		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	131.01712		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	132.90715		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15632			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14572			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.92763			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.17448			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.19550			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.22442			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.15782			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.15632			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.26544			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.62381			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32382			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.38014			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.93400			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49417			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.62732			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	14.06587		100.00000	14.03103			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.85732			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59309			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64985			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72543			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.56761			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.54000	101.12593		7.54000	101.10537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.72481			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.83958			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500		104.56269		8.31500	104.53916			0.00	0	3,050,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.10500		118.14965		9.10500	118.12075			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.94500		108.73920		6.94500	108.71869			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.66500		105.69838		8.66500	105.67361			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.94169		100.00000	14.90844			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.45500		106.54050		9.45500	106.51331			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500		166.21946		2.71500	166.20714			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54623			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34394			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		77.16702		100.00000	77.00422			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.06187			0.00	600,000,000	600,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.14171			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20241			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.26612			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.11928			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.20317			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42135			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.72495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	111.13000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.43000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.61076			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.61513			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.59000	130.70589		2.59000	234.40938			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.97937			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	107.14270			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.77299			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	94.23984			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63252			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26404			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.13071			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.60500	163.82451		2.60500	207.55089			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	29.98667		100.00000	29.91993			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	18.34643		100.00000	18.30100			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	18.45224		100.00000	18.40655			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	17.97610		100.00000	17.93158			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.31073			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06542			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.41500	107.96827		8.41500	107.94383			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28281			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.60547			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.04200			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.79208			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.84500	105.10762		8.84500	105.08263			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.24000	107.04836		7.24000	107.02745		8,082,446,400,000.00	1,116,360,000	1,002,480,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	55.56530		100.00000	55.42770			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.67326			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.35500	107.41251		8.35500	107.38836			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.72696	103.55772		10.72696	102.69864			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87498	101.87728		10.87498	101.67328			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.88200	101.85149		10.88200	101.66811			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40718			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.89086	101.78136		10.89086	101.66065			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.41227	102.38219		11.41227	102.39714			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43901			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43901			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43907			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.97696	101.48715		10.97696	101.42479			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.93514	102.77708		10.93514	101.79439			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87498	101.87728		10.87498	101.67328			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.79344	102.29296		10.79344	102.00268			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.95065	98.18046		9.95065	101.68742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.36905			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34790			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34790			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.28630		103.72097		9.28630	102.80310			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.13000		101.39468		11.13000	101.35606			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31021			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.05500		75.17531		11.05500	99.46071			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24826			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.49976		9.28000	101.20492			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32906			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.81500		73.93265		10.81500	99.46431			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29135			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27626			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.34332			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.34332			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27877			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.29914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.34341			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98711			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05725			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.72696	103.91505		13.72696	103.06820			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87468	102.71672		14.87468	102.74217			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.74263	102.76450		13.74263	102.32804			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.79202			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.51096			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.38593		100.00000	27.33397			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.05206		100.00000	20.99993			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.15974		100.00000	19.11230			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.82700		100.00000	11.79771			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.84283		100.00000	11.81317			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.29941		100.00000	14.26400			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.39020		100.00000	12.35951			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53092			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51397			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.74961			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.79299			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.93561		100.00000	8.91348			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.93561		100.00000	8.91348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.56694	2.06000	180.24711				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.62500		103.12318	7.62500	167.25710				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.62500		104.44906	7.62500	167.52024				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.01000		103.58882	8.01000	103.56648				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	7.41500		101.99193	7.41500	101.97142				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.35064				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.54563				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55617				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.59130				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.62639				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.72424				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.03668	100.00000	34.94992				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	100.35704				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36391				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36620				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.39364				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43018				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.92865	100.00000	21.87435				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.92865	100.00000	21.87435				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.34972				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.37545				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.90500		105.43746	7.90500	105.41488				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45264				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.58969				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.72982	100.00000	15.69087				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.72982	100.00000	15.69087				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	99.92723				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.51000		104.61249	10.51000	103.71935				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.28350				0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.48297	10.11500	99.81317				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.23055				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		60.32553	100.00000	60.21108				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.74342				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.61559				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.12500		71.16243	8.12500	103.79052				0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.79396				0.00	800,000,000	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.59096				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.88108				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	99.86121				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.87224				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.86593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.85446			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.80667			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.74227			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		93.99623		100.00000	93.75583			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50586			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52009			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.46251			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.29787			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86379			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.69454			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.96554			0.00	1,200,000,000	300,000,000.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82737			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.54513			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.51843			0.00	800,000,000	200,000,000.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.46292			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.31902			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.11084			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.00732			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.97311			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.22109			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.90407			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.86522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.82974			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.62070			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.85019		100.00000	27.78122			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26669			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.93934			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.05500	111.93579		9.05500	111.90841			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.45413			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.95500	104.73019		8.95500	104.70485			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.01500	103.15387		12.01500	103.12062			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.83520			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.91500	99.37183		11.91500	99.34007			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.99136			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.94500	103.33568		8.94500	103.31070			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.66634			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.91500	96.90386		11.91500	102.39123			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77730			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.96350			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.20949			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.59500	97.98174		9.59500	97.95637			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.47500	119.48342		9.47500	119.45304			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.75500	113.32179		9.75500	113.29214			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.63500	121.52522		8.63500	121.49684			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.18580			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.25500	105.50562		11.25500	105.47370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.85513			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.99045			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.66950		10.00000	106.64170			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14999			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46142			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.56749			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.09894			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.87100			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15278			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.19706			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.24809			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	99.85953			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86100			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.85326			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	101.27923			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.87503			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.28876		10.11000	101.26117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87910			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.95896		2.76000	120.94995			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.82616		3.14000	122.66510			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.86953		8.25000	103.84633			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92000		129.40644		2.92000	123.52451			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.67331		2.40000	121.87188			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78696			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.19500		103.35582		8.19500	103.33301			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58215			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59569			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.24500		103.44282		8.24500	103.41986			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.24500		103.44282		8.24500	103.41986			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.29500		102.28258		8.29500	102.25975			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.30967			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44053			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00006			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	99.84376			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83357			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.82632		9.35000	99.80155			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.82632		9.35000	99.80155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82390			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82341			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30552			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06104			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08071			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08174			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06104			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06104			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09330			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.94426			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57625			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04136			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04136			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04136			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48610			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.74500	106.88606		8.74500	106.86079			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11472			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48471			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55380			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54642			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60694			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.78785		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77390		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.65141		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.47051		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29275		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.11570		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17145		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.48607		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.14684		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43816		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22824		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.44787		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000	10.00000	106.64200		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01809		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21495		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08069		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.39641		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04254		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18997		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17753		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.14178		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.62456		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.46422		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	131.57936		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20444			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	128.64464			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	128.77691			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	10.20500	98.97434		10.20500	98.94714			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.72500	100.64211		10.72500	100.61307			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12598			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.40124			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	100.45920			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33540			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.00880		8.80500	102.60406			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23198			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45454			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.96751			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28794			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.31061			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.39822			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34017			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85692			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.35696			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.46190			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.03396				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.06277				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42468				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.61988				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13243				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84554				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.52249				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.17262				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35594				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42065				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.12858				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10019				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.40446				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.71195				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.85678				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.39699				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.48708				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.12300				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.90571	10.55000	104.20412				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.38500	109.94488	9.38500	111.23162				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.24186				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.64280				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.52500	111.66577	11.52500	113.24057				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.27079				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.55500	106.56501		11.55500	106.39980			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.98500	106.36567		9.98500	106.22261			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.27079			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.48387			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.45034			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.22280			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24868			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24882			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17366			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.89500	108.63179		8.89500	108.50129			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.12388			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36046			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.35220		10.55000	104.32256			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.53699		11.00000	104.50607			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.53163			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.38313			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52793			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.31500	109.11094		11.31500	108.94519			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.51591			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.24857			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52526			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.33248			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95778			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.14977			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17145			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23954			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.37134		7.01000	40.97942			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	174.16969			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	8.01000	103.58882		8.01000	147.52363			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.62500	37.93224		7.62500	167.25710			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.62500	38.37004		7.62500	167.52024			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.29017			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.24990			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81886			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81886			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32486			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.23963			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25643			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.80641			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25467			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14269			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.21835			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.21074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.21830			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.76985			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.77463			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.37500		110.17261		8.37500	107.73586			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.30500		103.77663		8.30500	103.75343			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.53500		117.52017		9.53500	117.49010			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.54000		104.57662		7.54000	104.55536			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.10500		112.06284		9.10500	112.03529			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.16500		108.19603		9.16500	108.16940			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.53500		101.04311		9.53500	101.01725			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.35500		102.71598		10.35500	102.68750			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.35500		95.50898		10.35500	95.48249			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.72433			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.62909			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51390			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.75864		100.00000	10.73200			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.82585			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.15914			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.16575			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.76698			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.25223		100.00000	10.22685			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.07738		100.00000	13.04500			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.87000		102.36491		10.87000	101.91544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.40999		100.00000	15.37183			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.52330		100.00000	6.50715			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.20390		100.00000	16.16378			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.40904			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.63000		100.86904		7.63000	100.84818			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84244			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30752			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.92335			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.35645		100.00000	56.21532			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44048			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.86396			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23727			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.24867			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.06794			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.61686			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.80564			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.84117			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.40577			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.28728			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.09500		106.05560		8.09500	106.03248			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.04500		112.49996		7.04500	112.47856			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.95000		106.31947		7.95000	106.29658			0.00	0	2,030,000,000.00
DV23	On 27/02/2023	Spot Bond	8.71500		107.04454		8.71500	112.00700			0.00	0	3,171,372,700.00
DV24	On 18/02/2024	Spot Bond	8.79500		105.46165		8.79500	105.43698		5,980,600,000,000.00	680,000,000	680,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond		9.00500	108.59082		9.00500	108.56483			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00110			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89876			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.17201			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92368			0.00	600,000,000	200,000,000.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21106			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22899			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.06261			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.13884			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41115			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.45000	127.30880		7.45000	127.28307			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.82692			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond		2.35000	98.57500		2.35000	98.56864			0.00	0	500,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.06142		1.20000	134.82215			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16500	122.82168		2.16500	122.81438			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.11500	111.00325		2.11500	110.99680			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.12500	110.71678		2.12500	110.71031			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.19000	102.77687		2.19000	102.77072			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.33000	98.96279		2.33000	98.95646			0.00	0	500,000,000.00
EMM01	On 28/07/2020	Spot Bond		8.99500	107.19458		8.99500	107.16854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.84500	113.34892		8.84500	113.32182			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.40500	106.80329		9.40500	106.77617			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.64000	98.73996		9.64000	100.12248			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.78000	110.32391		9.78000	107.64717			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.08778			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34127			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.21342			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20529			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94538			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19467			0.00	1,200,000,000	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.07842			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	94.56164		100.00000	94.23891			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	102.32042		11.02000	102.29074			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.85618			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.37577			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.61775			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.39500	101.12201		9.39500	101.09650			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.94569			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.76557			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.97959			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.97820			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.98000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.97918			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.98017			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.97948			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.98164			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.98191			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		104.12375		6.80000	104.10463			0.00	0	13,300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.37500		108.24633		7.37500	108.22479			289,698,850,000.00	39,281,200	14,939,281,200.00
ES23	On 25/01/2023	Spot Bond	8.01500		112.11692		8.01500	112.09258			431,889,878,000.00	53,885,200	49,564,705,700.00
ES26	On 02/04/2026	Spot Bond	8.37500		99.20987		8.37500	99.18751			0.00	0	9,410,562,000.00
ES33	On 15/09/2033	Spot Bond	9.04500		89.42349		9.07500	89.16265			0.00	0	73,223,743,300.00
ES42	On 25/04/2042	Spot Bond	9.10000		96.65681		9.10000	96.63318			0.00	0	16,600,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.83817			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.93816			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.84022			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59421			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.04854			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.85953			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.05178			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.53817			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.87321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.47931			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.67596		100.00000	10.64922			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.39059		100.00000	10.36457			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.31530			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.05309			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.46962			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.57245			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.91500		100.00926		8.91500	99.98530			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27091			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27084			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.46894			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.70084			0.00	0	110,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.74271			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.77175			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.59500		104.84240		9.59500	103.93970			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.69500		109.12888		9.69500	109.10050			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.40081			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.90534		2.22000	131.77551			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		127.45284		2.19000	276.02914			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		104.45348		2.39000	111.02596			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500		102.72880		2.44500	162.11186			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.23000		119.33347		2.23000	218.84081			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27000		109.19426		7.27000	109.17272			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72000		65.04473		7.72000	64.41853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond		9.43600	41.72671	9.43600	40.81896			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond		9.67000	40.42963	9.67000	39.48591			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond		100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond		100.00000	98.24659	100.00000	98.00341			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond		0.00000	100.00000	0.00000	102.11157			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.47711			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.27927			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.40409			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond		7.47000	99.93996	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond		7.47000	99.93996	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.38313			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.31816			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.54985			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	101.36046			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond		6.00000	99.95174	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.44652			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78237			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72974			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	19.00229		100.09221	18.95520			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23501			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.96765			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.64416			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.22435			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37356			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38881			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26857			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29247			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69214			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.26979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		62.84975		13.22500	62.82704			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19718			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19870			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.76603			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.25316			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62000		96.21617		3.62000	99.53383			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30758			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30758			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.04220			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12598			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.34460			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.23198			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.20324			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.25766			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.40879			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.12628			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.25503			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.51778			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61686			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.28038			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.63511			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18961			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.29247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.29247			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25538			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.95163			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.00296			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08540			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79140			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.36500			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77435			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06730			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71265			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71455			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63208			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57527			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63208			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57300			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.22816			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.26781		8.75000	100.24344			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	105.24396			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.47956		100.00000	10.45361			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.56732		100.00000	9.54364			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.12127			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.66817		100.00000	1.66404			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.34643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		21.33102	100.00000	21.27820				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.15577				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.33308	100.00000	10.30749				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		15.95969	100.00000	15.91973				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.15573				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		15.93158	100.00000	15.89168				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.15535				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.14760				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.26795				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.25168				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000		125.23900	3.03000	125.22860				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.12145				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.11984				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.11984				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.91686				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.11564				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.37809				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.37052				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.57656				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.43534				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000		114.42187	3.56000	121.14501				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.39486				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.40855				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000		105.63930	3.61000	120.76764				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.59000		103.42761		3.59000	120.91842			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.31000		100.15428		3.31000	125.77035			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.38000		101.27899		3.38000	134.85921			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48754			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.21829			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.38576			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61079			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55304			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32723			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32571			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69077			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21245			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.85922		100.00000	11.82986			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.75929		100.00000	39.66083			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		87.38687		100.00000	87.11120			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.38899		100.00000	22.33355			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.36355		100.00000	6.34780			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.68012		100.00000	11.65119			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.45843		5.45000	153.43561			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96907			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39659			0.00	736,000,000	368,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.63857			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.87945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.42923			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.53462			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.20676			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800		83.96382		2.07800	103.83861			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.75605		2.45000	134.22511			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.52647			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.71418		10.38000	100.68551			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.71418		10.38000	100.68551			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.42094			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.72330		2.59000	108.26011			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.54000		210.04828		2.54000	209.45589			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.84202		2.56000	108.83437			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74052			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.57000		209.16944		2.57000	208.57400			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.46938			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.47500		110.19315		2.47500	110.18564			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.13030		2.65000	107.12250			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.88523			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.90300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18371			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.17400		2.75500	105.16604			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.69000		113.63605		2.69000	205.09168			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.74000		111.98373		2.74000	203.66177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond		2.40500	97.07666		2.40500	97.07025			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.77000	160.08290		2.77000	202.80970			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		3.03000	87.73860		3.03000	100.24268			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.09139			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.31000	126.36113		2.31000	273.66388			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	127.36143		2.20000	275.83109			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	120.98203		2.92000	262.00988			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.69000	100.50654		2.69000	127.93063			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.43070			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.22000	131.78356		2.22000	127.74626			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63697			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87970			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.26139			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.25935		2.43000	108.25212			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	25.24076		104.97509	25.17549			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	29.36054		101.07593	29.28713			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	21.69424		100.44759	21.64030			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	27.67279		100.76967	27.60379			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		2.06000	119.05229		2.06000	119.04561			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		2.33500	97.13358		2.33500	111.57351			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.72727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.36500	96.87332		2.36500	111.27447			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.91022			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	125.54970		2.40000	344.50477			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.75698			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		6.32000	103.92514		6.32000	103.90721			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.24500	104.51952		7.24500	104.49897			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.67500	105.52244		7.67500	105.50049			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.81500	110.99201		7.81500	110.96863			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.30000	105.01205		8.30000	104.98846			0.00	0	1,070,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.49500	104.44564		8.49500	104.42177			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.02500	96.46071		9.02500	96.43720			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.14500	112.26045		9.14500	112.23287			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.50500	100.79080		9.50500	103.54663			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		9.95500	96.29350		9.95500	96.26808			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.68500	86.35546		9.68500	86.33303			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.08883			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.10407			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14213			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.20307			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.24875			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.44658			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.93113			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.92780			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.76504			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.92488			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.92163			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.91893			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.90705			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.88111			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87467			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.70500		104.83767		8.70500	104.81314		104,460,000,000,000.00	12,000,000,000	6,000,000,000.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	109,700.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19529			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.57204		100.00000	10.54586			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.34565		100.00000	18.30022			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.58525		100.00000	11.55487			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41692			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43312			0.00	1,500,000,000	500,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.45322			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.48109			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	100.64439			0.00	2,760,000,000	1,380,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67520			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.20506			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39789			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.85567			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12556			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	100.91900			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.71234			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53412			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.15855		100.00000	9.13636			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76254			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31524			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.29115			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.29453			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43548			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19529			0.00	800,000,000	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	100.60443			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.13143	100.96496		7.13143	100.03688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.63091			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.13233		100.88236		8.13233	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66495			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.58292		100.91733		8.58292	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70651			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	100.61845			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75749			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78331			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.16243			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.73500		102.07824		8.73500	102.05452			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.68000		109.53281		7.68000	109.51001			0.00	0	730,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		128.92607		2.03000	279.22099			34,510,000,000,000.00	17,000,000,000	10,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		131.78726		2.03000	285.41758			32,480,000,000,000.00	16,000,000,000	8,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.03000		102.42499		9.03000	102.40000			0.00	0	3,733,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.03000		102.46193		9.03000	102.43694			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		23.68056		100.00000	23.62192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		59.61904		100.00000	59.47140			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.49090		100.00000	28.42035			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		92.25444		100.00000	92.02551			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.67000		10.00000	106.64200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72500		117.85862		1.72500	117.85302			16,473,705,495,000.00	9,549,974,200	73,209,174,200.00
I2038	On 31/01/2038	Spot Bond	1.83000		124.00363		1.83000	123.99739			2,014,715,076,000.00	1,100,937,200	95,430,848,200.00
I2046	On 31/03/2046	Spot Bond	1.84000		126.18080		1.84000	126.17446			32,568,946,864,000.00	17,700,514,600	48,917,007,200.00
I2050	On 31/12/2050	Spot Bond	1.89000		133.32301		1.89000	133.31608			82,783,443,960,000.00	43,800,764,000	63,715,339,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000		104.70260		7.16000	104.68216			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.54602			0.00	580,000,000	290,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.43658			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.79500		105.79206		7.79500	105.76972			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.60500		110.69165		7.60500	110.66883			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.61500		100.89168		7.61500	100.87119			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26888			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000		99.54480		2.15000	128.56287			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000		103.06973		2.29000	131.19464			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.97263			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53107			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.72500		106.14369		7.72500	106.12159			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.42405			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.21666			0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10114			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.24500	100.46449		8.24500	100.44220			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.62000	95.25885		8.62000	95.23664			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18350			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.80500	101.48803		7.80500	101.46669			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.67000	102.20875		8.67000	102.18479			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17181			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.28230			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.45846		7.90000	99.43718			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.02500	100.62610		8.02500	100.60423			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.31057			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05263			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.37500	102.17524		7.37500	102.15481			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.98500	104.12508		7.98500	104.10293			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.01500	107.53469		9.01500	107.50892			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.94231			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41160			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35635			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.36373			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.37096			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00745		100.00000	0.00743			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.50775			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.24500	103.10819		8.24500	103.08531			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.69648			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.75382			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.35500	103.44609		9.35500	103.41997			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.65059		5.00000	101.63679			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.65059		5.00000	101.63679			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.23219		5.00000	100.21852			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.65520		5.00000	101.64141			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.72139		4.00000	101.71027			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.34731		4.00000	101.33628			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.22088		100.00000	44.11137			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.04670		100.00000	43.93763			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.04670		100.00000	43.93763			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.20664		9.20000	108.17990			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.97813			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.57106		100.00000	8.54984			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61391			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.54500	103.81807		8.54500	103.79392			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.91686			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.45547		100.00000	13.42177			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	87.38687		100.00000	87.11120			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.20940		100.00000	14.17421			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.32472		100.00000	15.28635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN276U	On 30/06/2021	Spot Bond	100.00000		1.26575	100.00000	1.26333				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.38347	100.00000	9.36023				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.60601	100.00000	10.57885				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.32039	100.00000	10.29483				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.26876	100.00000	30.19380				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		71.99211	100.00000	71.85039				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		67.34317	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IN521U	On 19/05/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		100.00000	6.30000	99.89655				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.87932	6.30000	99.77612				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.63884	6.30000	99.53613				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.13495	6.50000	99.03005				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		99.01259	6.50000	98.90795				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.89053	6.50000	98.78615				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.64732	6.50000	98.54345				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.52616	6.50000	98.42254				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.21644				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.72696		102.99524	10.72696	102.34882				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.72696		101.74724	10.72696	101.57443				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.33960				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31411				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.43673	6.50000	102.41873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34536			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27445			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67730			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29150			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.48589			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96639			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96680			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64737			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.85452			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75321			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.27322			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58731			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.48548			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.10578			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77308			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72609			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73530			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.30500	104.00848		8.30500	103.98523			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93952			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.96155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.97627			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66635			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.69936			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57030			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.99500		104.04228		8.99500	104.01699			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.24748			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.29500		107.23869		8.29500	107.21462			0.00	0	1,630,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.88871			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.76655			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.21038			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36284			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000		102.34923		8.34000	102.32650			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.84926			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.70092			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38000		96.25338		3.38000	125.94333			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.62500		142.62445		3.62500	148.09133			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.07343			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.83706			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.70208			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.55699			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.16156			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72500		97.77270		3.72500	98.61639			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72500		97.69119		3.72500	105.07621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.66255			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.86500	114.49618		9.86500	114.46573			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54291			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.72500	141.10187		3.72500	141.08758			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.30000	99.96549		6.30000	99.86211			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.30000	99.84490		6.30000	99.74176			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.40000	99.72024		6.40000	99.61573			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.40000	99.59833		6.40000	99.49408			9,600,000,000,000.00	1,500,000,000	500,000,000.00
IVA515	On 09/04/2015	Spot Bond		6.50000	99.09996		6.50000	98.99513			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.50000	98.97768		6.50000	98.87312			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.50000	98.85571		6.50000	98.75140			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	98.61267		6.50000	98.50887			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		100.00000	79.69432		100.00000	79.52070			2,360,000,000,000,000.00	23,600,000,000	23,600,000,000.00
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	100.79209			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.65445			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84889			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.92822			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.85387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.59755			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74697			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75171			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76118			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71853			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60064			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24850			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.56526			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.54957			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.91846			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72297			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43149			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34188			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16020			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.02716			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.05321			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05320			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.58500	103.35149		8.58500	103.32748			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.51533		100.00000	12.48732			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.66520		100.00000	10.63879			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC040	On 24/07/2021	Spot Bond	8.66500	103.93345		8.66500	103.90910			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38787			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22956			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.59443			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41438			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.52755			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.14000	102.53151		7.14000	102.51174			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.22284			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.85579			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63798			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.28686			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12050			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.10974			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.43690			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.37232			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47264			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	40.56453		100.00000	40.46626			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.08336			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	94.28973		100.00000	94.05103			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35820			0.00	600,000,000	200,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40797			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.55085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		53.53675	100.00000	53.40417				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	104.06378				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.36090				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.00500		147.34210	8.00500	147.31015				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.07746				0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.10397				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.26848				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55614				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.12425				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.06891				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.62000		102.12463	9.62000	102.09812				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.29853				0.00	1,500,000,000	1,100,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.40500		98.46275	8.40500	98.44036				0.00	0	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.45500		77.20757	8.45500	100.64080				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.29000		99.54592	9.29000	99.52095				0.00	0	800,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.55682				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.91522				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.66000		102.71121	9.66000	102.68460				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.08637				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.74504				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.92053				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.90967				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.90311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67354			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05660			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	99.63589			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19763			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.83317			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.54012			0.00	12,500,000,000	12,500,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.07921			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.10210			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29135			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67295			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.06856			0.00	5,200,000,000	2,600,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.76231			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05094			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.52208			0.00	400,000,000	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00406			0.00	0	2,700,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59286			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65213			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.18628			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.13566			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.13873			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31389			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	98.91599		100.00000	99.18478			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.74212		100.00000	37.64866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		91.70854	100.00000	91.47870				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.52171	100.00000	21.46842				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.07738	100.00000	16.03757				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.16470	100.00000	16.12466				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.50055	100.00000	15.46173				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		20.97152	100.00000	0.00000				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.24500		105.79274	8.24500	105.76927				0.00	0	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.26500		105.25192	8.26500	105.22850				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.30911				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.74622				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.88356				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.92146				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.54000		104.75242	7.54000	104.73113				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.23500		104.70071	8.23500	104.67738				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.92000		106.68615	8.92000	106.66044				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.09643				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.13453				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.97000		106.44300	8.97000	106.41678				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		104.28488	7.31000	104.26419				0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.70264				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.46500		102.53617	8.46500	102.51281				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.26724				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.79500		113.11441	8.79500	110.09515				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.77610			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.88442		100.00000	24.82280			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.78812			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.16500		102.47512		8.16500	102.45259			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.26000		101.72588		7.26000	101.70622		145,200,000,000.00		20,000,000	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.15500		105.19646		8.15500	105.17324			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.43280		100.89771	6.41656			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.51752		100.61875	6.50111			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,406,440,000	3,406,440,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00030			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00042			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.92930		100.00000	0.92697			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.92930		100.00000	0.92697			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.38000		101.35827		8.38000	101.33529			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.42307		7.66500	99.40242			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.49000		103.90467		8.49000	103.88080		1,698,000,000,000.00		200,000,000	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.24500		109.24444		8.24500	109.22006			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.92850			0.00	1,000,000,000	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
NBK13A	On 19/03/2024	Spot Bond	8.71500		110.32418		8.71500	110.29818			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89219			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.60500		104.64955		8.60500	104.53565			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70805			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.79000		100.14268		8.79000	100.11889			0.00	0	21,500,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.86553			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.44000		100.12749		9.44000	100.10197		70,800,000,000,000.00	7,500,000,000	60,700,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60478			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.63057			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.92930			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95536			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.99187			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.11674			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	100.00000		15.50169		100.00000	15.46288		1,000,000,000,000,000.00	10,000,000,000	47,200,000,000.00	
NBK23B	On 12/02/2020	Spot Bond	100.00000		8.99439		100.00000	8.97187			0.00	0	9,000,000,000.00
NBK24B	On 11/02/2022	Spot Bond	100.00000		7.97374		100.00000	7.95356			0.00	0	1,200,000,000.00
NBK25B	On 12/02/2025	Spot Bond	100.00000		8.21765		100.00000	8.19707			0.00	0	98,000,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.13000		106.38946		7.13000	106.36886		2,852,000,000,000.00	400,000,000	1,020,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.19467			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.06500		117.52345		8.06500	117.49779			0.00	0	1,610,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.18000		39.07433		10.18000	39.06395			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.06000		103.61743		7.06000	103.59763			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69723			0.00	400,000,000	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
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.64204			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.40500	105.80648		7.40500	105.78524			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.11441			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.84035			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28865			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90476			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72547			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.68169			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.69656			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.57687			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	100.44919			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.38800			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.09569			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89201			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18403			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12309			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.54642			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08573			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06998			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06921			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.34143			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.23198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond		9.35000	110.86216		9.35000	112.16095			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.22442			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.38500	109.56587		9.38500	111.07495			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.23198			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10785			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14753			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.24409			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.25921			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.85000	105.93143		7.85000	105.90890			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.51159			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.48377			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.44500	108.83881		9.44500	109.94357			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.74927			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.79531			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.77109			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75340			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.03336		9.44500	121.00250			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.21407			0.00	1,000,000,000	1,000,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	169.26423		2.21000	169.25400			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.58500	95.72990		2.58500	138.20152			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.02000	106.37570		8.02000	106.35260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.26169			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.65000		107.05912		8.65000	109.92370			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.86793			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.68222			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.60180			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.65931			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.62483			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.85000		107.02202		8.85000	111.97583			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.65937			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.69380			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.67081			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.05000		106.98515		9.05000	109.94248			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.73986			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.71679			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.72829			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.15337			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.01323			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.76277			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.99000		116.30458		7.99000	116.27955			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69500		123.31101		8.69500	123.28203			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		173.48632		2.10500	173.47635			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50500		123.47285		9.50500	123.44136			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.87247			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.72506			0.00	3,020,000,000	1,510,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21643			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.44850			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.69047			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.93207			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.41828			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	19.36128		100.00000	19.31437			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	58.29711		100.00000	58.15274			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.15000	103.92128		7.15000	103.90123			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.80687			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.17000	102.61179		9.17000	102.36814			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	34.19486		100.00000	34.10923			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.58000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02361			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.34787			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.54088			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15183			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.15842			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.48874			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.89500	105.43563		8.89500	105.77484			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39558			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.40636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41120			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42197			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46823			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47898			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38475			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.42500		45.36917		7.42500	45.36008			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.16000		109.83071		6.16000	109.81230		1,335,678,550,976,000.00	16,830,933,600	52,947,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.19500		96.57146		6.19500	96.55519			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.29500		116.39196		6.29500	116.37203		355,545,376,370,500.00	56,480,599,900	24,497,121,500.00	
R159P	On 15/09/2016	Spot Bond	6.12500		90.95281		6.12500	90.93765			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.57000		124.29966		7.60500	123.96356		0,533,606,655,619,000.00	12,497,576,700	87,378,898,500.00	
R187P	On 21/12/2026	Spot Bond	7.34500		42.56631		7.34500	42.55787			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.26500		39.99843		7.26500	39.99059			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70500		285.85474		1.70000	285.94471		89,106,636,514,500.00	52,261,956,900	32,862,250,600.00	
R202	On 07/12/2033	Spot Bond	1.74000		234.75246		1.74000	234.74129		109,289,759,658,000.00	62,810,206,700	68,696,531,600.00	
R2023	On 28/02/2023	Spot Bond	7.32500		106.18155		7.31500	106.22136		3,971,785,495,235,000.00	42,223,275,800	23,215,297,500.00	
R203	On 15/09/2017	Spot Bond	6.59500		107.38113		6.60500	107.33799		3,790,291,277,100,000.00	91,022,180,000	38,348,613,800.00	
R2030	On 31/01/2030	Spot Bond	8.00000		100.36905		8.00000	100.34730		5,185,416,921,600,000.00	48,177,115,200	24,597,343,000.00	
R2032	On 31/03/2032	Spot Bond	8.17000		103.88886		8.17000	103.86602		6,318,056,940,293,000.00	73,323,982,900	67,126,804,200.00	
R2037	On 31/01/2037	Spot Bond	8.23500		103.06264		8.23500	103.03966		725,429,385,000,000.00	88,091,000,000	98,858,092,800.00	
R204	On 21/12/2018	Spot Bond	6.81500		105.20601		6.81500	105.18665		5,631,845,145,126,500.00	26,389,603,100	30,557,043,500.00	
R2044	On 31/01/2044	Spot Bond	8.31000		105.19693		8.31000	105.17328		889,377,750,000,000.00	07,025,000,000	43,258,090,200.00	
R2048	On 28/02/2048	Spot Bond	8.29500		109.21487		8.29500	109.19036		2,439,356,272,500,000.00	94,075,500,000	44,006,629,100.00	
R207	On 15/01/2020	Spot Bond	6.96500		101.81967		6.97000	101.77976		4,420,781,617,000,000.00	34,713,800,000	13,430,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.09500	100.89776		7.09500	100.87844			2,839,916,937,033,000.00	00,270,181,400	25,452,603,200.00
R209	On 31/03/2036	Spot Bond		8.15000	83.39547		8.18000	83.12143			3,464,683,175,000,000.00	25,114,500,000	15,684,993,200.00
R210	On 31/03/2028	Spot Bond		1.72500	175.53918		1.72500	175.53089			46,679,956,762,500.00	27,060,844,500	21,587,044,500.00
R211	On 31/01/2017	Spot Bond		1.45000	130.29142		1.45000	130.28622			23,751,878,700,000.00	16,380,606,000	30,819,368,500.00
R212	On 31/01/2022	Spot Bond		1.73000	135.93065		1.72000	136.01038			42,179,063,222,000.00	24,380,961,400	36,123,561,400.00
R213	On 28/02/2031	Spot Bond		8.03500	94.04561		8.05500	93.85860			1,674,608,909,338,500.00	08,414,301,100	79,978,500,000.00
R214	On 28/02/2041	Spot Bond		8.23500	84.55843		8.23500	84.53958			3,855,627,000,000,000.00	68,200,000,000	131,961,011,100.00
R227C	On 15/03/2015	Spot Bond		6.35500	99.54936		6.35500	99.53210			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.19500	96.57146		6.19500	96.55519			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.11500	93.74799		6.11500	93.73239			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.12500	90.95281		6.12500	90.93765			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.26500	97.91597		6.26500	97.89952			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.13500	95.04695		6.13500	95.03117			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.11500	92.24215		6.11500	92.22689			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.17500	89.40967		6.17500	89.39473			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.58000	85.93869		6.58000	85.92341			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.63000	83.08705		6.63000	83.07216			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.82000	79.92875		6.82000	79.91403			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.80000	77.35050		6.80000	77.33629			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.78000	74.86989		6.78000	74.85618			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.77000	72.44894		6.77000	72.43569			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.93000	69.50024		6.93000	69.48724			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.91000	67.24859		6.91000	67.23604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.01500	64.58588	7.01500	64.57365				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.98500	62.52114	6.98500	62.50935				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.95500	60.53997	6.95500	60.52860				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.92500	58.63860	6.92500	58.62763				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.88500	56.85925	6.88500	56.84868				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.84500	55.15526	6.84500	55.14507				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.54500	50.06818	7.54500	50.05799				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.50500	48.43140	7.50500	48.42160				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.46500	46.86623	7.46500	46.85680				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.42500	45.36917	7.42500	45.36008				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.38500	43.93690	7.38500	43.92815				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.34500	42.56631	7.34500	42.55787				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.30500	41.25442	7.30500	41.24629				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.26500	39.99843	7.26500	39.99059				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.78024				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.45252				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.24401				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.02986				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.62288				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.42093	100.00000	20.36980				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.24468	100.00000	14.20940				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.96599	100.00000	24.90416				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.21532	100.00000	56.07456				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.51942	100.00000	32.43707				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.22468	100.00000	16.17836				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.91956	100.00000	8.89189				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.02936	100.00000	12.99217				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.14091	100.00000	11.10911				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.30122	100.00000	9.27467				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08128				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.41616				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.46323				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.71266				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.80120				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.00818				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.45148				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.59360				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.59520				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.14491				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.68988				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.23647				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.44046				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54910				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.65938				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.50898				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.26619				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.57381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	85.63449				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	81.99782				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	87.64211				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.44580				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.50009				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	82.79141				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.30287				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.35912	12.35000	102.32524				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.78490	100.00000	13.68368				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.97697				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.20910				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.27972	100.00000	4.26912				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.21549	100.00000	23.15800				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		53.42947	100.00000	53.29568				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.95282	100.00000	13.93572				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.22624	100.00000	33.14575				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.02108				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.35282				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.39500		110.70482	8.39500	110.67982				0.00	0	860,000,000.00
RW23	On 10/12/2023	Spot Bond	8.56500		107.54266	8.56500	107.51789				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.28500		91.60717	9.28500	109.27463				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.25680				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.49500		107.91930	7.49500	107.89736				0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.67000	10.00000	106.64200				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.56486				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.65500	104.48629	8.65500	104.46197				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.43041				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.63274				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	102.04624				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.49078				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.48254				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	102.00197				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.49139				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.87000	102.95470	6.87000	102.93568				467,160,000,000.00	68,000,000	34,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.31500	103.21341	8.31500	103.19031				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.62000	108.99509	7.62000	108.97257				487,680,000,000.00	64,000,000	32,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.80229	7.96000	108.77883				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.41000	109.11451	7.41000	109.09257				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.00500	104.08190	8.00500	104.05934				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500	109.03202	7.55500	109.00968				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.65500	108.97521	7.65500	108.95259				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28957				0.00	1,800,000,000	600,000,000.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.92298				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.65500	106.50290	7.65500	106.48079				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93697				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.17223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.01262			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.56500		109.32540		8.56500	109.30022			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.50500		106.29537		9.50500	106.26810			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01134			0.00	400,000,000	700,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.05197			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.10064			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.39500		103.73395		8.39500	103.71039			0.00	0	990,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		19.28003		100.00000	19.23759			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.85500		107.72086		8.85500	107.69550			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61699			0.00	1,000,000,000	500,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.36500		102.73628		8.36500	102.71315			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.51500		92.90751		9.51500	92.88366			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75106			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.25500		105.62278		9.25500	105.59653			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.16825			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.20036			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.40500		108.52364		9.40500	108.49608			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.36365			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.37336			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.37000		98.83720		8.37000	98.81481			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.52500		97.71009		9.52500	97.68497			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.10500		97.48512		10.10500	97.45858			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.79500		101.21001		8.79500	101.18595			0.00	0	240,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.29500	106.62390		7.29500	106.60281			1,313,100,000,000.00	180,000,000	420,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	126.36113		2.31000	273.66388			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.88792		2.09500	128.69722			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.95049		100.00000	19.89997			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	100.68923			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.57784		100.00000	24.51698			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000	113.38478		2.72000	127.18094			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.43673		6.50000	102.41873			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.63513			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06168			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46601			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.63500	101.42468		8.63500	101.40113			0.00	0	330,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.25072			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97101			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17065			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.57143		100.00000	98.22064			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36447			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.09273		100.00000	37.00088			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.11740		100.00000	33.03538			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.41563		100.00000	33.33288			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.94500		107.20337		8.94500	107.07387			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63555			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01576			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.54500		102.96162		7.54500	102.94056			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.41500		101.75237		8.41500	100.87174			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.00500		104.08190		8.00500	104.05934			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.86513			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01686			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.31746			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.85924			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.85542			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.13407			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.70500		103.77194		7.70500	103.75040			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60679			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89175			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.65848			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.64500		100.33298		8.64500	100.30966			0.00	0	710,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.71321			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.12180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46339			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.70300	93.47127		8.70300	93.44940			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.19500	95.74111		8.19500	95.71999			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.23000	96.75709		8.23000	96.73554			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31844			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.78500	104.58790		7.78500	104.56584			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.47500	109.77449		2.47500	110.18564			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.76500	102.02592		7.76500	102.00458			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	99.80108		8.22500	99.77901			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.36500	109.66610		9.36500	109.63853			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50623			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.40500	83.57144		9.40500	83.55023			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.56588			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.66961			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.63130			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.10185			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.70416			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.25271			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82802			0.00	0	0.00
SSN031		On 13/02/2016	Spot Bond	100.00000	51.33302		100.00000	100.00000			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	99.98272			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63747			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.61993			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49951			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96553			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89057			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96510			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.73969			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74316			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.63335			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75826			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000	108.27905	6.62000	108.25967			571,145,796,000,000.00	86,275,800,000	43,555,800,000.00	
SZ25	On 30/09/2025	Spot Bond	8.21500	108.93567	8.21500	108.91159				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.92689	100.00000	43.82047				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.54385				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.26842				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.51447				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.92882				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05836				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.11172				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.92390				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.35790				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.33817				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36614			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.54500		102.02618		7.54500	102.00531			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56836			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.58331			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.63854		7.83000	100.61720			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56013			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61030			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56013			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.36307		7.16000	100.56516			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.61540			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61243			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.68394			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67427			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96476			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93170			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55938			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58331			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.71064		8.73000	100.59186			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.27674			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.28500		99.77273		8.28500	100.30703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.56585		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.59238		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.61690		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60869		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.61965		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.68246		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.67948		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66808		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.91330		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.91625		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.92081		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	101.75705		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.81647		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.57000	100.59490	8.57000	106.51480		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.65798		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.73543		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.48000	100.02726	8.48000	104.03754		0.00		0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.14268		0.00		0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.15032		0.00		0	0.00	
TH12A9	On 21/02/2048	Spot Bond	8.59000	96.03167	8.59000	99.92602		0.00		0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.97092		0.00		0	0.00	
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.83498		0.00		0	0.00	
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.15893		0.00		0	0.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.16098		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.01192			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.17422			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.93246			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.73020			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.23629			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59314			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.21967		101.06155	6.20412			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85214			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.58177			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58935			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58177			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.58935			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.59314			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.57722			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58935			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63101			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.63101			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69153			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.70665			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68775			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98927			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.00805			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00054			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000	104.46857		7.29000	104.44801			0.00	0	680,000,000.00
TL20	On 22/02/2020	Spot Bond	8.92000	88.51494		8.92000	88.46373			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.53500	106.57817		7.53500	106.55640			0.00	0	26,670,000,000.00
TN20	On 17/09/2020	Spot Bond	8.77500	111.90462		8.77500	111.87807			0.00	0	20,330,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.00346		100.00000	1.00098			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.02000	113.63071		9.02000	113.60302			1,257,388,000,000.00	139,400,000	11,439,400,000.00
TN25	On 19/08/2025	Spot Bond	9.27500	101.43954		9.27500	101.41455			94,725,575,000.00	10,213,000	17,170,213,000.00
TN27	On 14/11/2027	Spot Bond	9.33500	99.10812		9.33500	99.08314			23,337,500,000,000.00	2,500,000,000	11,700,000,000.00
TN30	On 09/10/2030	Spot Bond	9.67000	110.37721		9.67000	110.34859			0.00	0	4,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.14500	109.33387		10.14500	109.30415			0.00	0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34510			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.89748			0.00	41,637,300	41,637,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00032			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond			0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond			0.00000	100.00000		0.00000	100.87355			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000	106.67000		10.00000	106.64200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.85454			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000	100.00000		0.00000	100.87163			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000	100.00000		0.00000	100.67612			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000	100.00000		0.00000	100.71935			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000	99.67451		10.00000	99.64497			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000	99.68259		9.75000	99.65379			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	9.69044		100.00000	9.66277			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.25738			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.33416			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.37679			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.38531			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.62374			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	102.14986			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	11.89544		100.00000	11.86565			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000	100.00000		0.00000	98.63980			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000	100.00000		0.00000	99.68307			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000	100.00000		0.00000	99.43190			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	99.17985			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000	100.00000		0.00000	98.93061			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000	100.00000		0.00000	98.18941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.92826			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.33749			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.12922			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.84386			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.54447			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.27114			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.88049			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.74914			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.21151			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.75779			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.39598			0.00	200,000,000	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.76356			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79202			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.55823			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.15899		100.00000	15.12227			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46285			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44522			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42760			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62089			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58993			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50055			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26082			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.10826			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.60513			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66226			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.46532			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59445			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.49500		115.20532		8.49500	115.17885			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.51298		100.00000	8.49575			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.31604		100.00000	8.29921			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.92207			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41120			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14284			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.14725			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.14750			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00843			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03511			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.99168		100.00000	7.97551			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.79475		100.00000	7.77898			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.68500		109.73380		6.68500	109.71386			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.84188		1.94000	234.82935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.48000	102.67713		6.48000	102.65922			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.10500	105.91339		7.10500	105.89296			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.37000	107.88071		7.37000	107.85914			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59500	108.00860		7.59500	107.98636			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.63500	108.70029		7.63500	108.67779			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.11000	97.82210		6.11000	97.80609			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000	96.10536		6.04000	96.08965			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000	97.80609		6.11000	97.79008			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.76000	73.58700		6.76000	73.57349			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	62.79698		100.00000	62.67784			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.23923		100.00000	33.17617			0.00	0	0.00
Total for j-Bonds :										83,151,691,937,146,500.00	14,845,931,900	147 715 415 200.00
Grand Total:										83,151,692,907,793,800.00	14,846,010,359	147 719 573 729.00