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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2015

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 23/02/2015	Any day expiry		11.64850	11.64850		11.66640	11.66640		18.03	29,121,250.00	2,500	0.00
\$ / R	On 25/02/2015	Any day expiry		11.65130	11.65130		11.66550	11.66550		16.61	0.00	0	2,586.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.03490	0.00003	0.05480	0.00005	0.035	31.20	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	0.54620	0.00055	0.86900	0.00087	0.546	24.64	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	88.90430	0.08890	102.80340	0.10280	88.904	17.41	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.03130	0.00003	0.04870	0.00005	0.031	82.16	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.65040	11.65040		11.66730	11.66730		16.07	0.00	0	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.65220	11.65220		11.66910	11.66910		15.80	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	107.82720	0.10783	120.25860	0.12026	107.827	16.27	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	10.35970	0.01036	16.85220	0.01685	10.360	18.51	0.00	0	10,000.00
\$ / R	On 05/03/2015	Any day expiry		11.66330	11.66330		11.68010	11.68010		14.34	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	128.19030	0.12819	141.64140	0.14164	128.190	14.40	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.67080	11.67080		11.68760	11.68760		14.01	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	185.24310	0.18524	197.65360	0.19765	185.243	14.17	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.67640	11.67640		11.69330	11.69330		14.08	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.68400	11.68400		11.70080	11.70080		13.79	466,904,324.00	39,961	1,168,090.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.08360	0.00008	0.07740	0.00008	0.084	18.85	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.23170	0.00023	0.21640	0.00022	0.232	17.70	0.00	0	24,155.00

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	10.51	Put	0.56540		0.00057		0.53100	0.00053	0.565	16.70	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.44530		0.00145		1.36690	0.00137	1.445	15.78	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	1.85310		0.00185		1.75550	0.00176	1.853	15.55	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	2.25920		0.00226		2.14270	0.00214	2.259	15.36	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	2.37370		0.00237		2.25190	0.00225	2.374	15.31	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	3.88200		0.00388		3.69170	0.00369	3.882	14.84	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	6.31230		0.00631		6.01300	0.00601	6.312	14.37	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	690.31230		0.69031	706.81300	0.70681		690.312	14.37	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	458.27990		0.45828	473.99520	0.47400		458.280	13.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	31.52390		0.03152	30.13420	0.03013		31.524	13.86	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	40.38080		0.04038	38.62670	0.03863		40.381	13.85	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	335.05440		0.33505	349.67080	0.34967		335.054	13.84	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	319.87630		0.31988	334.30220	0.33430		319.876	13.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	55.87630		0.05588	53.50220	0.05350		55.876	13.84	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	66.53290		0.06653	63.74510	0.06375		66.533	13.83	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	283.41510		0.28342	297.31810	0.29732		283.415	13.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	236.18140		0.23618	249.23720	0.24924		236.181	13.82	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	229.81510		0.22982	242.74070	0.24274		229.815	13.82	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	95.81510		0.09582	91.94070	0.09194		95.815	13.82	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	199.47540		0.19948	211.70840	0.21171		199.475	13.81	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	171.67050		0.17167	183.15660	0.18316		171.670	13.80	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	174.47040		0.17447	168.10330	0.16810		174.470	13.91	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	127.25440		0.12725	137.29890	0.13730		127.254	14.10	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	123.70550		0.12371	133.62220	0.13362		123.705	14.16	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	82.88330		0.08288	91.07380	0.09107		82.883	15.02	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	306.53120		0.30653	297.80540	0.29781		306.531	15.08	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	62.14820		0.06215	69.21730	0.06922		62.148	15.63	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	378.14820		0.37815	368.41730	0.36842		378.148	15.63	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	53.83890		0.05384	60.39000	0.06039		53.839	15.93	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	16.43260		0.01643	19.60090	0.01960		16.433	18.89	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	832.43260		0.83243	818.80090	0.81880		832.433	18.89	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	13.70830		0.01371	16.49800	0.01650		13.708	19.47	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	12.83110		0.01283	15.49350	0.01549		12.831	19.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	8.30610		0.00831	10.25310	0.01025		8.306	21.18	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	3.77970		0.00378	6.20690	0.00621		3.780	21.61	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.09130		0.00009	0.66340	0.00066		0.091	24.53	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.70460		11.70460	11.72150	11.72150			13.73	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.92880		0.00593	5.58610	0.00559		5.929	14.59	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	15.03840		0.01504	14.21050	0.01421		15.038	13.62	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	24.24370		0.02424	22.95540	0.02296		24.244	13.40	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	239.34640		0.23935	250.42290	0.25042		239.346	13.67	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	150.45170		0.15045	158.92480	0.15892		150.452	14.31	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.90360		0.00190	2.72820	0.00273		1.904	31.17	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.71390		11.71390	11.73090	11.73090			13.57	0.00	0	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	35.47300		0.03547	32.41540	0.03242		35.473	13.23	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	68.36330		0.06836	72.88830	0.07289		68.363	16.26	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.76390		11.76390	11.78200	11.78200			13.43	0.00	0	2,709.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	17.15080		0.01715	14.70460	0.01470		17.151	13.33	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	48.27870	0.04828	43.87820	0.04388	48.279	12.55	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	184.96340	0.18496	190.37770	0.19038	184.963	14.50	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	16.96410	0.01696	16.19790	0.01620	16.964	31.04	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.79390	11.79390	11.81090	11.81090		13.56	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.79790	11.79790	11.81480	11.81480		13.57	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.82190	11.82190	11.83800	11.83800		13.53	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	27.34360	0.02734	23.91550	0.02392	27.344	12.86	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	39.62120	0.03962	35.44020	0.03544	39.621	12.66	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	66.83730	0.06684	61.47720	0.06148	66.837	12.35	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	295.20530	0.29521	299.81770	0.29982	295.205	13.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	205.38110	0.20538	209.81200	0.20981	205.381	15.18	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	31.25910	0.03126	32.88160	0.03288	31.259	30.11	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.84820	11.84820	11.86400	11.86400		13.74	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.85430	11.85430	11.87000	11.87000		13.76	223,489,117.90	18,853	184,676.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	28.27130	0.02827	25.28820	0.02529	28.271	12.90	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	29.79150	0.02979	26.68300	0.02668	29.792	12.88	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	33.90350	0.03390	30.46560	0.03047	33.903	12.82	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	52.95150	0.05295	48.13240	0.04813	52.951	12.63	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	55.53540	0.05554	50.54460	0.05054	55.535	12.61	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	666.18820	0.66619	674.05010	0.67405	666.188	12.46	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	548.22430	0.54822	554.76130	0.55476	548.224	12.88	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	536.15550	0.53616	542.56450	0.54256	536.156	12.93	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	181.85550	0.18186	172.56450	0.17256	181.855	12.93	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	478.91210	0.47891	484.75260	0.48475	478.912	13.17	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	452.20630	0.45221	457.80020	0.45780	452.206	13.29	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	223.02660	0.22303	227.10690	0.22711	223.027	15.49	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	173.24840	0.17325	177.09220	0.17709	173.248	16.50	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	162.38440	0.16238	166.14270	0.16614	162.384	16.77	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	117.94220	0.11794	121.35450	0.12135	117.942	18.21	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	98.56920	0.09857	101.66120	0.10166	98.569	19.02	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	82.00040	0.08200	84.75980	0.08476	82.000	19.89	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.88260	11.88260	11.89800	11.89800		13.94	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	38.68320	0.03868	35.15990	0.03516	38.683	12.73	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	86.85780	0.08686	80.53440	0.08053	86.858	12.47	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	220.50820	0.22051	224.09160	0.22409	220.508	16.03	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	39.28270	0.03928	40.01470	0.04001	39.283	28.91	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.94940	11.94940	11.96390	11.96390		14.06	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	49.00960	0.04901	45.54520	0.04555	49.010	12.56	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	102.15360	0.10215	96.17270	0.09617	102.154	12.40	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	241.46740	0.24147	243.63850	0.24364	241.467	16.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	56.44540	0.05645	56.59700	0.05660	56.445	28.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.00800	12.00800	12.02190	12.02190		14.15	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	56.60660	0.05661	53.27410	0.05327	56.607	12.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	113.08600	0.11309	107.54990	0.10755	113.086	12.35	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	252.59740	0.25260	253.83390	0.25383	252.597	17.45	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	63.85310	0.06385	63.65130	0.06365	63.853	27.82	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.03570	12.03570	12.05000	12.05000		14.12	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.04360	12.04360	12.05810	12.05810		14.27	117,834,582.40	9,784	26,407.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	43.25160		0.04325		40.56870	0.04057	43.252	12.94	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,489.43950		1.48944	1,501.13130	1.50113	1,489.440	12.84	12.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	85.89000		0.08589	81.38870	0.08139	85.890	12.27	12.27	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,132.96070		1.13296	1,142.83000	1.14283	1,132.961	12.27	12.27	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	89.36070		0.08936	84.73000	0.08473	89.361	12.27	12.27	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	130.08430		0.13008	124.07910	0.12408	130.084	12.31	12.31	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	152.24510		0.15225	145.58540	0.14559	152.245	12.32	12.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	218.79940		0.21880	210.61420	0.21061	218.799	12.51	12.51	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	236.19090		0.23619	227.75940	0.22776	236.191	12.64	12.64	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	707.18550		0.70719	712.90130	0.71290	707.186	12.83	12.83	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	526.64210		0.52664	530.55590	0.53056	526.642	14.11	14.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	375.97880		0.37598	378.52970	0.37853	375.979	15.78	15.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	269.45050		0.26945	271.23580	0.27124	269.450	17.59	17.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	224.22770		0.22423	225.71450	0.22571	224.228	18.64	18.64	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	166.86650		0.16687	167.95180	0.16795	166.867	20.37	20.37	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	146.72180		0.14672	147.68950	0.14769	146.722	21.23	21.23	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	136.74370		0.13674	137.60990	0.13761	136.744	22.30	22.30	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.07130		12.07130	12.08620	12.08620		14.25	14.25	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	64.21450		0.06421	61.45660	0.06146	64.214	12.31	12.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	122.90140		0.12290	117.13890	0.11714	122.901	12.27	12.27	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	187.35360		0.18735	181.79070	0.18179	187.354	12.33	12.33	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	263.02320		0.26302	265.04400	0.26504	263.023	18.15	18.15	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	184.82030		0.18482	186.34720	0.18635	184.820	20.21	20.21	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	74.02770		0.07403	78.30480	0.07830	74.028	27.27	27.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.13060		12.13060	12.14640	12.14640		14.36	14.36	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	71.12530		0.07113	68.25790	0.06826	71.125	12.25	12.25	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	130.58350		0.13058	124.11750	0.12412	130.584	12.20	12.20	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	271.56370		0.27156	274.50570	0.27451	271.564	18.75	18.75	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	91.81400		0.09181	92.44080	0.09244	91.814	27.12	27.12	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.18590		12.18590	12.20270	12.20270		14.60	14.60	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	77.93970		0.07794	74.02270	0.07402	77.940	12.25	12.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	134.65850		0.13466	128.87090	0.12887	134.659	12.07	12.07	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	278.68110		0.27868	281.23370	0.28123	278.681	19.32	19.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	89.63890		0.08964	90.58170	0.09058	89.639	26.81	26.81	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.21210		12.21210	12.22880	12.22880		14.57	14.57	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.21810		12.21810	12.23490	12.23490		14.57	14.57	25,059,323.10	2,051	48,153.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	97.10880		0.09711	95.93250	0.09593	97.109	11.93	11.93	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,365.20880		1.36521	1,380.83250	1.38083	1,365.209	11.93	11.93	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,321.58680		1.32159	1,337.21900	1.33722	1,321.587	11.85	11.85	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,168.04740		1.16805	1,179.78460	1.17978	1,168.047	12.09	12.09	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,026.55690		1.02656	1,038.30540	1.03831	1,026.557	12.32	12.32	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	284.30010		0.28430	278.67470	0.27867	284.300	12.60	12.60	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	431.13330		0.43113	432.87060	0.43287	431.133	16.92	16.92	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	412.17380		0.41217	413.55090	0.41355	412.174	17.20	17.20	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	394.54400		0.39454	395.58470	0.39558	394.544	17.48	17.48	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	356.65700		0.35666	357.38650	0.35739	356.657	18.16	18.16	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	250.56230		0.25056	249.61390	0.24961	250.562	20.54	20.54	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.23820		12.23820	12.25500	12.25500		14.69	14.69	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	82.17660	0.08218	80.50220	0.08050	82.177	12.18	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	136.83560	0.13684	134.24740	0.13425	136.836	11.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	284.00290	0.28400	281.39530	0.28140	284.003	19.91	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	92.21820	0.09222	89.01260	0.08901	92.218	26.79	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.34480	12.34480	12.36180	12.36180		14.85	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	289.43380	0.28943	290.22170	0.29022	289.434	12.52	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	294.62440	0.29462	275.35200	0.27535	294.624	23.69	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.40150	12.40150	12.41870	12.41870		14.99	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.40760	12.40760	12.42490	12.42490		14.98	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.58480	12.58480	12.60290	12.60290		15.50	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.59300	12.59300	12.61110	12.61110		15.50	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.78450	12.78450	12.80340	12.80340		15.85	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.79260	12.79260	12.81160	12.81160		15.85	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.96780	12.96780	12.98750	12.98750		16.02	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.97800	12.97800	12.99770	12.99770		16.02	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.68400	11.68400	11.70080	11.70080		13.79	595,884.00	51	1,981.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	43,244.44460	0.43244	44,798.37010	0.44798	43,244.445	13.87	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.85430	11.85430	11.87000	11.87000		13.76	0.00	0	193.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.04360	12.04360	12.05810	12.05810		14.27	0.00	0	168.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.21810	12.21810	12.23490	12.23490		14.57	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.01360	18.01360	17.96930	17.96930		12.16	18,481,953.60	1,026	35,904.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	5.57140	0.00557	6.63190	0.00663	5.571	15.57	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	9.82520	0.00983	11.65740	0.01166	9.825	13.92	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	50.76390	0.05076	60.99200	0.06099	50.764	12.81	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	72.38450	0.07238	68.34020	0.06834	72.384	12.67	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	13.67610	0.01368	14.96440	0.01496	13.676	13.76	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	8.78490	0.00878	9.75910	0.00976	8.785	15.08	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	4.95860	0.00496	5.57340	0.00557	4.959	17.14	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.26500	18.26500	18.21810	18.21810		13.38	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.54910	18.54910	18.49950	18.49950		13.92	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.81640	18.81640	18.76940	18.76940		14.20	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09827	0.09827	0.09889	0.09889		16.32	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09983	0.09983	0.10044	0.10044		15.44	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10159	0.10159	0.10220	0.10220		14.90	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.19370	13.19370	13.17810	13.17810		17.54	26,510,600.00	2,000	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.23680	13.23680	13.21940	13.21940		13.04	86,171,568.00	6,510	84,663.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	5.63240	0.00563	7.91340	0.00791	5.632	13.94	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	425.51340	0.42551	417.84480	0.41784	425.513	13.20	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	72.74710	0.07275	86.58930	0.08659	72.747	13.13	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	269.80110	0.26980	291.37690	0.29138	269.801	13.84	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	595.79610	0.59580	617.40630	0.61741	595.796	15.43	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	781.63620	0.78164	802.48010	0.80248	781.636	16.37	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	800.65220	0.80065	821.41950	0.82142	800.652	16.47	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,022.66130	1.02266	1,042.58170	1.04258	1,022.661	17.61	0.00	0	20,000.00

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	15.00	Call	1.13680		0.00114		1.48780	0.00149	1.137	20.35	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.98250		0.00098		1.27620	0.00128	0.983	20.50	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.55360		0.00055		0.69240	0.00069	0.554	21.11	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.50870		0.00051		0.63190	0.00063	0.509	21.20	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.46760		0.00047		0.57680	0.00058	0.468	21.29	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.45470		0.00045		0.55960	0.00056	0.455	21.32	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.40670		0.00041		0.49560	0.00050	0.407	21.44	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.41820		13.41820		13.40020	13.40020		12.30	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	131.32720		0.13133		131.11810	0.13112	131.327	16.35	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.44570		13.44570		13.42740	13.42740		13.23	18,111,357.90	1,347	101,548.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	86.41090		0.08641		90.43860	0.09044	86.411	12.28	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	362.18750		0.36219		374.74260	0.37474	362.188	13.15	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	374.05670		0.37406		0.00000	0.00000	374.057	13.32	906,713.44	2,424	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	276.49060		0.27649		273.61860	0.27362	276.491	14.25	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	73.97580		0.07398		74.08730	0.07409	73.976	19.18	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.68320		13.68320		13.66270	13.66270		13.59	10,262,400.00	750	10,756.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.91040		13.91040		13.89140	13.89140		13.80	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	677.72860		0.67773		693.39060	0.69339	677.729	13.80	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	249.69260		0.24969		249.30770	0.24931	249.693	20.16	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.72900		14.72900		14.70120	14.70120		15.09	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			562.33200		562.33200		563.50500	563.50500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			460.84900		460.84900		461.30200	461.30200			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.35500		468.35500		468.83800	468.83800			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			549.41300		549.41300		550.31100	550.31100			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			558.36200		558.36200		559.30100	559.30100			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			501.91100		501.91100		502.67100	502.67100			0.00	0	618.00
ALBI	On 06/08/2015	Index Future			510.08500		510.08500		510.88200	510.88200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			518.66600		518.66600		519.47500	519.47500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.10510		9.10510		9.14090	9.14090		16.20	6,828,825.00	750	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	94.46920		0.09447		87.90450	0.08790	94.469	16.26	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	343.33500		0.34334		320.55710	0.32056	343.335	17.25	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	14.92200		0.01492		19.52890	0.01953	14.922	18.65	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	2.65630		0.00266		3.07290	0.00307	2.656	21.79	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.18970		9.18970		9.22440	9.22440		15.08	0.00	0	11,596.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	51.07950		0.05108		45.45890	0.04546	51.079	15.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	96.00320		0.09600		87.64810	0.08765	96.003	14.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	211.02330		0.21102		196.45550	0.19646	211.023	14.95	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	320.93000		0.32093		337.92590	0.33793	320.930	15.04	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	191.07720		0.19108		201.78750	0.20179	191.077	15.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	152.46350		0.15246		161.04620	0.16105	152.464	16.24	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.29160		9.29160		9.32600	9.32600		13.51	0.00	0	777.00

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 11/12/2015	Foreign Exchange Future	9.38870		9.38870		9.42540	9.42540		13.60	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.28940		9.28940		9.32290	9.32290		11.38	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.41710		9.41710		9.45030	9.45030		13.09	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	95.19160		95.19160		103.42450	103.42450			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	41.68000		41.68000		132.03000	132.03000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.34050		12.34050		12.37910	12.37910		14.59	0.00	0	3,082.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.57340		12.57340		12.61300	12.61300		14.37	0.00	0	6,512.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85770		1.85770		1.85920	1.85920		13.29	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.86730		1.86730		1.86870	1.86870		13.18	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.77460		1.77460		1.77580	1.77580		13.38	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.80580		1.80580		1.80610	1.80610		14.39	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.84700		1.84700		1.84600	1.84600		14.52	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	122.25290		122.25290		122.54265	122.54265			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.27708		124.27708		124.57641	124.57641			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	9.21486		86.11943		9.19006	86.31239			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.28541		87.53803		9.25939	87.73769			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.35199		85.20814		9.32529	85.41035			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	498.00600		498.00600		498.74800	498.74800			14,940,180.00	3	460.00
GOVI	On 06/08/2015	GOVI	506.11700		506.11700		506.89600	506.89600			0.00	0	29.00

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 05/11/2015		GOVI	514.63200	514.63200		515.42100	515.42100			0.00	0	0.00
I2025	On 07/05/2015		Bond Future	118.28093	118.28093		118.50829	118.50829			0.00	0	16.00
I2025	On 06/08/2015		Bond Future	119.06312	119.06312		119.29902	119.29902			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	125.62912	125.62912		125.64505	125.64505			0.00	0	3,261.00
I2038	On 06/08/2015		Bond Future	126.38609	126.38609		126.40722	126.40722			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015		Bond Future	125.62913	125.62913		125.64498	125.64498			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future	127.70885	127.70885		127.73009	127.73009			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	134.74210	134.74210		134.26486	134.26486			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future	135.50072	135.50072		135.02064	135.02064			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015		Index Future	224.81500	224.81500		224.92900	224.92900			0.00	0	1,076.00
IGOV	On 06/08/2015		Index Future	228.49500	228.49500		228.62200	228.62200			0.00	0	100.00
IGOV	On 05/11/2015		Index Future	232.35700	232.35700		232.48500	232.48500			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	608.91700	608.91700		609.07700	609.07700			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	618.89700	618.89700		619.06700	619.06700			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.11000	93.89000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.18000	93.82000		6.18000	93.82000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.24000	93.76000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.70000	93.30000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.87000	93.13000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.98000	93.02000		6.98000	93.02000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12730	0.12730		0.12750	0.12750			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12600	0.12600		0.12520	0.12520			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05790	0.05790		0.05810	0.05810		21.17	1,644,360.00	28,400	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05300	0.05300		0.05250	0.05250			752,600.00	14,200	14,200.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04700	0.04700		0.04630	0.04630			0.00	0	81,841.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.13290	1.13290		1.12980	1.12980			0.00	0	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.13420	1.13420		1.13120	1.13120			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13610	1.13610		1.13310	1.13310			0.00	0	0.00

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 11/12/2015	Foreign Exchange Future			1.13850		1.13850		1.13540	1.13540			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			7.71349		125.20048		7.68818	125.41950		7.74	27,794,506.56	222	33,714.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,435.74000		3.43574	3,306.78000	3.30678	3,435.740	3,435.740	7.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,116.18000		3.11618	2,996.67000	2.99667	3,116.180	3,116.180	7.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,813.98000		2.81398	2,704.02000	2.70402	2,813.980	2,813.980	7.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,383.94000		1.38394	1,327.39000	1.32739	1,383.940	1,383.940	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.75348		121.96465	7.72666	122.19223			7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	236.03000		0.23603	227.84000	0.22784	236.030	236.030	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.78593		123.99731	7.75828	124.22752			7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	464.47000		0.46447	448.49000	0.44849	464.470	464.470	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.80214		120.93712	7.77347	121.17157			7.65	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			288.44832		288.44832	288.48564	288.48564				0.00	0	861.00
R197	On 06/08/2015	Bond Future			287.11858		287.11858	287.16761	287.16761				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			236.45952		236.45952	236.48969	236.48969				0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.13106		237.13106	237.17122	237.17122				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			7.47148		103.14479	7.44086	103.32546			6.06	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.50808		104.84357	7.47539	105.03125			5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	35.17000		0.03517	33.29000	0.03329	35.170	35.170	6.27	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			6.70904		104.57514	6.67639	104.64639			1.95	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.71766		106.29777	6.67860	106.37436			1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.70195		103.90155	6.65782	103.97844			1.64	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			8.12681		101.13499	8.10168	101.34726				0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.17437		98.79220	8.14796	99.01199				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	8.27627	100.69529		8.25631	100.87510			0.00	0	18.00
R2032		On 06/08/2015	Bond Future	8.32283	102.35430		8.30182	102.54113			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.36386	99.90368		8.34234	100.09270			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	8.32940	104.05033		8.30431	104.30423			0.00	0	32,860.00
R2037		On 06/08/2015	Bond Future	8.37529	101.50507		8.34908	101.76727			0.00	0	1,954.00
R2037		On 05/11/2015	Bond Future	8.41213	103.19715		8.38533	103.46267			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	6.94883	106.41498		6.91716	106.51670		2.93	0.00	0	14,609.00
R204		On 06/08/2015	Bond Future	6.97952	104.13113		6.94373	104.23872		2.93	0.00	0	0.00
R204	8.41	On 06/08/2015	Bond Future	Put 20.77000	0.02077		19.31000	0.01931	20.770	3.14	0.00	0	699.00
R204		On 05/11/2015	Bond Future	6.99245	105.86649		6.95380	105.97488		2.77	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	8.39743	106.22222		8.37235	106.50208			0.00	0	9,494.00
R2044		On 06/08/2015	Bond Future	8.44147	103.58751		8.41533	103.87620			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.47698	105.31427		8.45027	105.60681			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	8.37810	105.85256		8.35813	106.08324			0.00	0	32,838.00
R2048		On 06/08/2015	Bond Future	8.41743	107.59598		8.39658	107.83462			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.45381	104.95675		8.43251	105.19850			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	7.10890	102.88190		7.08297	102.98402		3.86	11,214,127.10	109	35,334.00
R207	7.73	On 07/05/2015	Bond Future	Call 2,495.34000	2.49534		2,594.28000	2.59428	2,495.340	4.10	0.00	0	66.00
R207		On 06/08/2015	Bond Future	7.14559	100.93357		7.11683	101.04139		3.85	0.00	0	0.00
R207	7.46	On 06/08/2015	Bond Future	Call 1,752.85000	1.75285		1,834.96000	1.83496	1,752.850	3.98	0.00	0	70.00
R207		On 05/11/2015	Bond Future	7.16406	102.61576		7.13361	102.72441		3.68	0.00	0	0.00
R207	7.43	On 05/11/2015	Bond Future	Call 1,817.69000	1.81769		1,893.00000	1.89300	1,817.690	3.79	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	7.22784	98.50599		7.20214	98.62589		4.89	0.00	0	61,449.00
R208		On 06/08/2015	Bond Future	7.26141	100.12888		7.23344	100.25467		4.74	0.00	0	0.00
R208	8.85	On 06/08/2015	Bond Future	Put 22.16000	0.02216		21.30000	0.02130	22.160	5.06	0.00	0	198.00
R208		On 05/11/2015	Bond Future	7.28490	98.39672		7.25560	98.52369		4.69	0.00	0	0.00
R208	8.48	On 05/11/2015	Bond Future	Put 202.16000	0.20216		193.73000	0.19373	202.160	5.00	0.00	0	2,200.00
R208		On 31/03/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/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		8.28523	80.64922		8.26015	80.85879		12.47	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	43.57000	0.04357	55.77000	0.05577	43.570	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,738.74000	1.73874	1,677.05000	1.67705	1,738.740	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future		8.32553	81.97794		8.29940	82.19423		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	106.20000	0.10620	103.56000	0.10356	106.200	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future		8.36082	80.19538		8.33412	80.41448		12.50	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future		174.79010	174.79010		175.20525	175.20525			0.00	0	583.00
R210	On 06/08/2015	Bond Future		177.68364	177.68364		178.11260	178.11260			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future		131.86316	131.86316		131.88103	131.88103			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future		132.41385	132.41385		132.43724	132.43724			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		137.18882	137.18882		137.20633	137.20633			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future		137.66831	137.66831		137.69156	137.69156			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		8.18209	90.99334		8.15699	91.19775		10.60	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future		8.22482	92.49195		8.19854	92.70331		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.26434	90.48749		8.23741	90.70152		10.56	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		8.30695	82.18500		8.28697	82.36370		13.25	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future		8.34477	83.53855		8.32392	83.72343		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.37965	81.63815		8.35837	81.82537		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.40564	83.11306		8.38383	83.30369		12.99	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	20,787.22000		20,787.22000		20,794.15000	20,794.15000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.69720		4.69720		4.72680	4.72680		9.68	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.66920		4.66920		4.69940	4.69940		11.01	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.64090		1.64090		1.65070	1.65070			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.55930		1.55930		1.56730	1.56730			0.00	0	0.00

Total for Derivatives : **1,086,623,673.00** **130,941** **4,270,192.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06432			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.75000		103.46903		6.75000	103.45017			1,552,500,000.00	230,000,000	115,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.29980			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.06000		108.13529		8.06000	108.11168			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.86473			0.00	0	150,000,000.00
AA07	On 15/04/2021	Spot Bond	8.63000		107.50337		8.63000	107.47842			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.83300		10.00000	105.80500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.96809			0.00	0	200,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.04132			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.92500		100.23711		8.92500	100.21294			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.57361		100.00000	9.54964			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.89900		10.84000	102.86899			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.99219		100.00000	10.96969			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.87000		103.48514		6.87000	103.46577			0.00	0	2,920,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.99426			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.28500		107.15098		8.28500	107.12696			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	106.92000		10.00000	106.89300			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.53426		2.41000	271.87239			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.86935			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45230			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.50962			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.54770			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.93002			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71859			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.41232			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.80483		100.00000	97.54745			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.16246		2.15000	173.15227			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.11055		2.76000	164.09825			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.90810		2.17000	174.89773			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.90567		1.82000	186.89638			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.63125	80.65567		7.63125	80.63942			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.63125	80.65567		7.63125	80.63942			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.66000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41209			0.00	280,000,000	70,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.39000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.53000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.57000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.99000			0.00	0	0.00

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	101.01795				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.88078				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.65000				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	91.98000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.71000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.45000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15907				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.04000	109.51375	7.04000	109.49283				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88075				0.00	280,000,000	70,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.16000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.66000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.76000	93.58215	2.76000	107.49287				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49500	102.22957	2.49500	161.32382				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38000	116.89186	2.38000	214.36235				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	88.42000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.01000	92.87990	9.01000	92.85729				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	100.50000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.14000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.19331				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	96.13000				0.00	0	0.00

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	103.36500			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		107.96494		9.63000	107.93704			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.72000			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	9.05000		112.29779		9.05000	112.27049			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.33500		95.30094		8.33500	95.27957			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.50000			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	9.14500		111.57138		9.14500	111.54397			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.89000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.66034			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.50326			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.78500		110.00855		7.78500	109.98535			0.00	0	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.34000		108.74966		8.34000	108.72525			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.91000		102.90321		6.91000	102.88397		26,181,990,000,000.00	3,789,000,000	0	1,894,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.42500		100.99823		8.42500	100.97533			0.00	0	780,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.24500		100.96083		9.24500	100.93563			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.31500		106.23118		7.31500	106.21010			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		217.52381		2.22000	275.58594			0.00	0	0.00

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	2.04000	126.09168		2.04000	128.89677			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.29000	128.69215		2.29000	131.26894			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00655		100.00000	0.00653			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	94.03053		100.00000	93.79188			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.20000	107.28854		11.20000	107.25625			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05482			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.50715		100.00000	6.49104			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05824			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10657			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.78563		100.00000	38.68958			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05141			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.30901		11.00000	68.28948			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.78563		100.00000	38.68958			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	101.54815			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.69503			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48264			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52691			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54638			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60096			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60096			0.00	0	0.00

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	100.60427			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60427			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59765			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.43944			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28494			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.50038			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.54440			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.56204			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.52666			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44725			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.82500	106.25675		8.82500	106.42396			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.68954			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.32846			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	88.50616			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.50573			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.58866			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.48256			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.44987			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.89639			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.44840			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59507			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04131			0.00	0	0.00

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		106.92000		10.00000	106.89300			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.59934			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.60982			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.48789			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.48018			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31807			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.28793			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.34644			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45622			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.39421			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.32339			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.34290			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.47958		10.23000	104.45079			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.36222			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33226			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	120.22566			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.00000		104.61391		9.00000	104.58861			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.45084			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.05201		1.75000	117.16664			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.37250			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34448			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42433			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.46840			0.00	0	0.00

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	101.38025		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.62446		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92225		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.97646		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.36438		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.42049		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.45958		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.41978		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.49487		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.51788		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.63710		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.87212		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.52327		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.52327		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60931		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.43314		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61020		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.39228		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60931		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.52836		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.55338		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.53887		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.05553		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	130.97692		0.00		0	0.00	

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	101.34497			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.33263			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.01367			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.36614			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.38530			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.42433			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.34674			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.34497			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.46665			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.83728			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53201			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.58237			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.95547			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.66019			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.80814			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		21.39641	100.00000	100.00000	21.34283			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.38327	100.00000	100.00000	14.34765			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.04012			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.78223			0.00	6,200,000,000	3,100,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.85738			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.95746			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.75009			0.00	880,000,000	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.57000		101.27916		7.57000	101.25849			0.00	0	0.00

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	100.95869			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.11112			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37000	104.58806		8.37000	104.56438			0.00	0	3,030,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.14500	118.16163		9.14500	118.13260		5,029,750,000,000.00		550,000,000	525,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.00500	108.86353		7.00500	108.84283			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.75000	105.37685		8.75000	105.35193			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.24430		100.00000	15.21038			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.51500	106.29217		9.51500	106.26487			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74500	165.80883		2.74500	165.79640			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.74104			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.83883			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25344			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.34812			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	101.37498			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.85773			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29552			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	101.39420			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67579			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.95434			0.00	0	0.00

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	110.90500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.24000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.82163			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	92.30446			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.63000	130.08960		2.63000	233.30388			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	106.91630			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	107.68834			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.98223			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	90.03591			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.51657			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.46501			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.32743			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.64500	163.01355		2.64500	206.52326			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	30.59398		100.00000	30.52590			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.76042		100.00000	18.71397			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	18.86862		100.00000	18.82189			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.38173		100.00000	18.33621			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.49122			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23910			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18368			0.00	0	0.00

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		8.47000	108.01671		8.47000	107.99209			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46538			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.78182			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36193			0.00	0	60,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.06582			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.91000	105.03844		8.91000	105.01329			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.28000	107.21321		7.28000	107.19215		28,616,224,000,000.00	3,930,800,000	2,409,700,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	56.81914		100.00000	56.67844			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.86468			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.38500	107.55977		8.38500	107.53551			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.75587	103.80236		10.75587	102.95021			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88894	102.14301		10.88894	101.93830			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.90141	102.11423		10.90141	101.93112			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67477			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.91346	102.04232		10.91346	101.92097			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.46689	102.54900		11.46689	102.54950			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71279			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71279			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71286			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.00587	101.73289		11.00587	101.67935			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.96611	103.02293		10.96611	102.04856			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88894	102.14301		10.88894	101.93830			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82100	102.53752		10.82100	102.25169			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.97667	98.38479		9.97667	101.91293			0.00	0	0.00

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	101.62922			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.60898			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.60898			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		8.97012	104.56458		8.97012	103.41119			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.16000	101.61805		11.16000	101.57347			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56384			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.08500	75.32353		11.08500	99.66610			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	101.48493			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.71674		9.28000	101.43730			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.58641			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.87000	74.01666		10.87000	99.65265			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.54125			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57889			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57889			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	101.52318			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.59853			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	101.59853			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52619			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54570			0.00	0	0.00

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	101.59862			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17309			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25682			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.75587	104.23706		13.75587	103.39509			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.91722	103.03285		14.91722	103.04453			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78444	103.03692		13.78444	102.62639			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.06656			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.06656			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.06656			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.14132			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.80433			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.85802		100.00000	27.80516			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.52710		100.00000	21.47380			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.59209		100.00000	19.54357			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.09389		100.00000	12.06393			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.11310		100.00000	12.08277			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.62208		100.00000	14.58587			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.66978		100.00000	12.63840			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69686			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69091			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91531			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96855			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.13723		100.00000	9.11461			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.13723		100.00000	9.11461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP90U	On 05/03/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.39536		2.12000	179.94820			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.66500		102.99160		7.66500	166.71810			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.66500		97.02290		7.66500	166.98868			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.05000		103.46741		8.05000	103.44497			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	7.47000		102.02838		7.47000	102.00771			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52397			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73360			0.00	0	300,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74782			0.00	1,760,000,000	220,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79519			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84253			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97460			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.82729		100.00000	35.73857			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	100.54708			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55760			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56111			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60319			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65923			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.42347		100.00000	22.36795			0.00	0	0.00

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		22.42347	100.00000	22.36795				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	101.54323				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.57270				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.93500		105.58458	7.93500	105.56189				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.66109				0.00	0	50,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.81807				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.08476	100.00000	16.04493				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.08476	100.00000	16.04493				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.15338				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.57500		104.48479	10.57500	103.80166				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.51665				0.00	0	200,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.65044	10.11500	100.11126				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.41918				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		61.36544	100.00000	61.24901				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.91467				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.79859				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.18000		71.09543	8.18000	103.79409				0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.87668				0.00	1,200,000,000	300,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.74752				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.03311				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.03869				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.03599				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.03774				0.00	0	0.00

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	100.04092			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.05407			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.07330			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		96.21661		100.00000	95.96474			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.72389			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74422			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.62931			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.46990			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.86447			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.98274			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.69675			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.67322			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.61885			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.47617			0.00	200,000,000	200,000,000.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.26775			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.16406			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.12976			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.38783			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.06063			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.02234			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.98694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.77784			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.56871			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.51721			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648		2,330,000,000,000,000.00	23,300,000,000	12,500,000,000.00	
BTC032	On 28/05/2015	Spot Bond	100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.47864		100.00000	28.40812			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45691			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.12926			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.08500	112.13427		9.08500	112.10675			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.67384			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500	104.80151		9.09500	104.77576			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.07000	103.30131		12.07000	103.26788			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.10749			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.97000	99.49075		11.97000	99.45880			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18119			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.97500	103.50100		8.97500	103.47591			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.29160			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97000	96.99661		11.97000	96.96547			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95885			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	93.02844			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.17413			0.00	1,200,000,000	4,400,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.66000	97.95681		9.66000	97.93128			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.51500	119.50466		9.51500	119.47414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.79500		113.33042		9.79500	113.30064			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.67500		121.48691		8.67500	121.45841			0.00	0	300,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.46944			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.28500		105.76319		11.28500	105.73112			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.09169			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.24899			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.92050		10.00000	106.89260			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39639			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.69506			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.81060			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49566			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.88630			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37090			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.42382			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.48474			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10168			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.09978			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48267				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.04996				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.53743	10.11000	101.50977				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06949				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.04052	2.76000	121.03135				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.20244				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.24914	3.14000	120.86157				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	99.95534	8.25000	99.93302				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.99000	128.97455	2.99000	123.11201				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.74907	2.40000	121.94419				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.07343				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.25500	103.47069	8.25500	103.44769				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77702				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79337				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.30500	103.55863	8.30500	103.53548				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.30500	103.55863	8.30500	103.53548				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.35500	102.39025	8.35500	102.36723				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.51808				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.67030				0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000	10.00000	106.89300				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000	10.00000	106.89300				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.18958				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.02027			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.05050	9.35000	100.02525			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.05050	9.35000	100.02525			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.47806			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23153			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24656			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24735			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23153			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23153			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26629			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.12859			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.76471			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.22461			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.22461			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.22461			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67688			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.80000	106.92512	8.80000	106.89969			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.30050			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72169			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73879			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79788			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.03863			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96263			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.84146			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68494			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46716			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.29034			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36261			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68229			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.34800			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65861			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45075			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.64574			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24012			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43498			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30357			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61898			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26450			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41049			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40025			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.47481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.83387			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	135.04169			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.86276			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	134.64820			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	130.86077			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	131.13993			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.21346			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.29000	98.78447	10.29000	98.75709			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.81000	100.46448	10.81000	100.43526			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33877			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.63043			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.20871			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65729			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.55220			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.23169	8.80500	102.82409			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43314			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.65060			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	127.38595			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.49835			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.52478			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.62691			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.55355			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.15484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.86888		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.69515		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33877		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	115.95566		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	116.01645		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62712		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.88545		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34646		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.14159		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.76568		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.35869		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.57762		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62115		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.32692		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30801		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.59674		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.90067		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.15470		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.60110		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.68794		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.30616		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	103.08271	10.55000	104.53017		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.47000	109.57865	9.47000	111.00852		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.43922		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.88382			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.61000		111.37856		11.61000	113.13157			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.51576			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.64000		106.39467		11.64000	106.29496			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.07000		106.17063		10.07000	106.08423			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.51576			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.69268			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.68802			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.41706			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.44716			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.44729			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39564			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.96000		108.55953		8.96000	108.48069			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.40265			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.58290			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.61927		10.55000	104.58956			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.81566		11.00000	104.78466			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71470			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.60931			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71722			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.40000		108.90851		11.40000	108.80849			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.76416			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.44705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.75183			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.54462			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14628			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33211			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36261			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.82590			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.44196			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.44017		7.01000	41.04793			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	173.71699			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	8.05000	103.46741		8.05000	147.52848			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.66500	37.81556		7.66500	166.71810			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.66500	38.25423		7.66500	166.98868			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.46248			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.42369			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02663			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02663			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53575			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.43662			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45615			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01432			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45958			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32910			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.41187			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40301			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.41182			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.97733			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.99029			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.43500	110.30924		8.43500	107.90776			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.33500	103.90014		8.33500	103.87683			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.60000	117.38957		9.60000	117.35934			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.49000	104.80643		7.49000	104.78526			0.00	0	9,000,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.17000	111.99924		9.17000	111.97151			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.25000	107.89221		9.25000	107.86541			1,850,000,000,000.00	200,000,000	100,000,000.00
COT01	On 03/04/2023	Spot Bond		9.62000	100.81244		9.62000	100.78642			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.39500	102.69211		10.39500	102.66352			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.39500	95.47624		10.39500	95.44966			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.95994			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.90166			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69014			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	11.00141		100.00000	10.97417			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.34681			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.32295			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.95756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.11671			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.26825			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.48358		100.00000	10.45762			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.37247		100.00000	13.33936			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.93500	102.16589		10.93500	101.83136			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.75772		100.00000	15.71870			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.67050		100.00000	6.65398			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.56955		100.00000	16.52852			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58063			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.66000	100.98856		7.66000	100.96759			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89491			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09437			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	57.64259		100.00000	57.49825			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62899			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.06607			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41522			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.43660			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.88194			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.12444			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.13698			0.00	9,800,000,000	5,800,000,000.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.63572			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.16000	105.93922		8.16000	105.91594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.10500		112.61419		7.10500	112.59259			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.01500		106.25476		8.01500	106.23170			0.00	0	1,940,000,000.00
DV23	On 27/02/2023	Spot Bond	8.80000		106.76453		8.80000	106.73955			7,837,280,000.00	890,600	1,232,718,100.00
DV24	On 18/02/2024	Spot Bond	8.88000		105.15013		8.88000	105.12490			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.06500		108.32942		9.06500	108.30289			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.16717			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06444			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.34229			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.09397			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37905			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.39949			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.22677			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30891			0.00	0	30,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59257			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.52500		127.15743		7.52500	127.13148			2,257,500,000,000.00	300,000,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.28142			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		98.63228		2.35000	98.62591			4,700,000,000,000.00	2,000,000,000	1,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.09120		1.20000	134.86188			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21500		122.20650		2.19500	122.47097			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500		110.63971		2.14500	110.63320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.15500	110.34579		2.15500	110.33925			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.23000	102.27354		2.23000	102.26732			2,230,000,000,000.00	1,000,000,000	1,000,000,000.00
EL36	On 31/01/2036	Spot Bond	2.33000	99.01980		2.33000	99.01347			4,660,000,000,000.00	2,000,000,000	1,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.06000	107.14435		9.06000	107.11812			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.91000	113.27843		8.91000	113.25115			2,165,130,000,000.00	243,000,000	121,500,000.00
EMM03	On 04/05/2024	Spot Bond	9.44500	106.79914		9.44500	106.77192			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.70000	98.54079		9.70000	100.09121			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.84000	110.10938		9.84000	107.61592			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15796			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.26340			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52599			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.40763			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.39219			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37183			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.23562			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	100.00000	82.84698		100.00000	82.66530			680,000,000,000,000.00	6,800,000,000	6,800,000,000.00
EPFC15	On 24/08/2015	Spot Bond	100.00000	69.49325		100.00000	69.36574			1,750,000,000,000,000.00	17,500,000,000	17,500,000,000.00
EPFC16	On 23/02/2016	Spot Bond	100.00000	55.17094		100.00000	55.03279			2,460,000,000,000,000.00	24,600,000,000	13,700,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	97.56890		100.00000	97.22535			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.06000	102.57481		11.06000	102.54487			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.88842			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.60685			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.84046			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.45000	101.20801		9.45000	101.18233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.14598		0.00		0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.78126		0.00		0	2,779,745,800.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.17364		0.00		0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.18435		0.00		0	0.00	
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000	10.00000	106.89300		0.00		0	0.00	
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15742		0.00		0	0.00	
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.16378		0.00		0	0.00	
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15614		0.00		0	0.00	
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.16144		0.00		0	0.00	
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15874		0.00		0	95,000,000.00	
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15658		0.00		0	0.00	
ES15	On 30/08/2015	Spot Bond	6.80000	100.42247	6.80000	100.40403		0.00		0	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.44000	108.25510	7.44000	108.23338		9,011,736,456,000.00		1,211,254,900	14,736,968,300.00	
ES23	On 25/01/2023	Spot Bond	8.11000	111.74944	8.11000	111.72491		15,696,312,970,000.00		1,935,427,000	50,836,194,700.00	
ES26	On 02/04/2026	Spot Bond	8.42500	99.06423	8.42500	99.04177		16,864,005,720,000.00		2,001,662,400	10,122,126,200.00	
ES33	On 15/09/2033	Spot Bond	9.15000	88.78871	9.12500	88.96370		3,682,223,520,000.00		402,428,800	95,305,383,100.00	
ES42	On 25/04/2042	Spot Bond	9.12000	96.67996	9.12000	96.65627		0.00		0	18,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02672		0.00		0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.13171		0.00		0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.01967		0.00		0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78296		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.23763			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.03942			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.22562			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.71255			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.03554			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90995			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.91960		100.00000	10.89226			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.62773		100.00000	10.60111			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.50384			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.26859			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.68056			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.79834			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.97000	100.05199		8.97000	100.02788			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44015			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44008			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.67109			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.89995			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89261			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.89071			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.66000	104.63670		9.66000	103.87675			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.75000	109.20489		9.75000	109.17633			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62452			0.00	200,000,000	100,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.29000	130.40236		2.29000	131.26894			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	126.97581		2.25000	274.99556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.47500	103.72656		2.47500	110.25305			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47500	102.45353		2.47500	161.67733			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000	118.72401		2.27000	217.72290			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.31000	109.36650		7.31000	109.34482			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71200	65.19198		7.71200	64.56914			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43500	41.82328		9.43500	40.91848			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.52176		9.67000	39.58404			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	100.49080		100.00000	100.23639			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.37148			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71285			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48272			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62790			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.13306		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.13306		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60931			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	101.53359			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79497			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	101.58290			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.10693		6.00000	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
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	101.68324			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07509			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.01366			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	19.43144	100.09221	19.38329			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43666			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.16083			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.90724			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.42647			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59240			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61013			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47027			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50364			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.96977			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47720			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.05452		13.22500	63.03174			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39259			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39435			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.04901			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45782			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.70500	95.58494		3.70500	98.88062			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.52125			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.52125			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.04523			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33877			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.55433			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43314			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.39965			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.49070			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.63924			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.31629			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.48567			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.74135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.88194			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48954			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.89670			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38378			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.50364			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.50364			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43521			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13904			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.20074			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25911			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97125			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.58818			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95503			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.24111			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89287			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89526			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83308			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75789			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83308			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75488			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.43573			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.48746		8.75000	100.46303			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.45926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.71603		100.00000	10.68949			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.78321		100.00000	9.75899			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.37564			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.70581		100.00000	1.70159			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.04690			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.81236		100.00000	21.75835			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.35726			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.56625		100.00000	10.54008			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.32392		100.00000	16.28304			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.35722			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.29516		100.00000	16.25435			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.35636			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.33864			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.47046			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44203			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.10000		124.78639		3.10000	124.77579			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30911			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30506			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30506			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.02731			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.28575			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.59767			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58886			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.78695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64227			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.63000		114.06221		3.63000	120.72501			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61717			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63310			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.68000		105.29533		3.68000	120.35065			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.66000		103.08623		3.66000	120.50023			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.14344		3.36000	125.75586			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.28698		3.43000	134.86658			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71934			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41181			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60659			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.86840			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.80120			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54415			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54239			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.88198			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.38607			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.12682		100.00000	12.09680			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		40.65646		100.00000	40.55579			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.94870		100.00000	89.65666			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.89420		100.00000	22.83751			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.50715		100.00000	6.49104			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.94368		100.00000	11.91410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	5.50000	153.66080		5.50000	153.63772			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12128			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.59677			0.00	0	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.81512			0.00	2,000,000,000	2,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.04631			0.00	200,000,000	50,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.61104			0.00	200,000,000	350,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.71537			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.39205			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.10300	83.80998		2.10300	103.14999			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000	102.79763		2.45000	134.30640			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.70782			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.97252		10.38000	100.94379			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.97252		10.38000	100.94379			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	100.64523			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000	99.78712		2.59000	108.32941			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000	208.96598		2.58000	208.41309			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000	108.91088		2.56000	108.90322			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.89641			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000	208.09376		2.61000	207.53823			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.70571			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.56000	109.42933		2.56000	109.42162			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000	107.20044		2.65000	107.19263			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.79900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35100			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.75500	105.24557		2.75500	105.23761			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.73000	113.07759		2.73000	204.08354			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.78000	111.43576		2.78000	202.66495			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.49000	96.40156		2.49000	96.39497			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.81000	159.30158		2.81000	201.81962			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		3.03000	87.78244		3.03000	100.31766			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25986			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.37000	125.89280		2.37000	272.64917			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	126.88513		2.26000	274.79910			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	120.55609		2.98000	261.08701			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.76000	100.13369		2.76000	127.45580			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.62547			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.29000	131.27720		2.29000	127.25517			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84033			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07498			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.45902			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.32437		2.43000	108.31714			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.36746		104.97509	23.30703			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	30.02952		101.07593	29.95443			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	22.18576		100.44759	22.13060			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	28.30158		100.76967	28.23102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000	118.13857		2.10000	118.13179			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	2.42000	96.45588		2.42000	110.79481			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.73713			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.45000	96.19838		2.45000	110.49894			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.95542			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000	125.08782		2.46000	343.23680			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.34152			0.00	0	600,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.95984			0.00	520,000,000	130,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.93000	104.10439		5.93000	104.08752			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.29500	104.63214		7.29500	104.61143			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.70500	105.65119		7.70500	105.62912			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87000	111.04570		7.87000	111.02215			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.36500	104.97124		8.36500	104.94748			0.00	0	1,030,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.56000	104.37444		8.56000	104.35040			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.11000	92.34576		9.11000	92.32304			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.18500	112.23680		9.18500	112.20912			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.54500	100.66873		9.54500	103.50771			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.01500	96.06402		10.01500	96.03809			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.70000	86.43290		9.70000	86.41042			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.26126			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.27898			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.32324			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39410			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.44723			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.67735			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00935			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01335			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.85335			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01702			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.02110			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.02449			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03940			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	51.97604		100.00000	51.84589			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.72013		100.00000	8.69830			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.46300		100.00000	1.45933			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24545		100.00000	0.24484			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07072			0.00	4,000,000,000	2,000,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05077			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.83500	104.80964		8.83500	104.78475			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.35507			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.81060		100.00000	10.78383			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.75962		100.00000	18.71317			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.00354		100.00000	11.83113			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	100.59666			0.00	0	65,093,300.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.61991			0.00	200,000,000	50,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.64871			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.68869			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	100.82359			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86261			0.00	0	300,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.38021			0.00	0	220,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.58771			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.04039			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.31086			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	331,200,000.00
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	101.08853			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.88918			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76436			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.02733		100.00000	9.00472			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.93734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.50467			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.48037			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.48595			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59225			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35507			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.79725			0.00	6,000,000,000	3,000,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.19037	101.13461		7.19037	100.13133			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83232			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.19113	101.07660		8.19113	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	100.87738			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.64165	101.12275		8.64165	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	100.93242			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	100.81504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96823			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00142			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.35800			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.76500	102.24136		8.76500	102.21714			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.12052			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.11320			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.74500	109.43874		7.74500	109.41577			0.00	0	1,280,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000	128.43725		2.09000	278.16186			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000	131.23449		2.09000	284.21996			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.07000	102.28219		9.07000	102.25714			0.00	0	3,743,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.07000	102.31226		9.07000	102.28719			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.21492		100.00000	24.15496			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.96436		100.00000	60.81339			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.13380		100.00000	29.06166			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.28939		100.00000	21.23608			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	94.36713		100.00000	94.12762			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000	116.80333		1.81000	117.00721			23,903,135,724,000.00	13,061,822,800	88,884,872,200.00
I2038	On 31/01/2038	Spot Bond	1.83000	124.05980		1.83000	124.05357			11,702,280,870,000.00	6,394,689,000	95,510,405,000.00
I2046	On 31/03/2046	Spot Bond	1.87000	125.40319		1.87000	125.39678			9,936,058,000.00	5,313,400	69,398,038,900.00
I2050	On 31/12/2050	Spot Bond	1.90000	133.05895		1.91500	132.56423			1,935,546,340,000.00	1,018,708,600	67,322,938,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.50000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond		7.20000	104.88534	7.20000	104.86471			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.71879			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.60529			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond		7.85500	105.93339	7.85500	105.91084			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond		7.63500	110.81385	7.63500	110.79091			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond		7.67500	100.99610	7.67500	100.97509			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.45685			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond		2.20000	99.50371	2.20000	128.51076			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond		2.36000	102.67574	2.36000	130.69289			0.00	0	19,900,000.00
IBL37		On 02/04/2015	Spot Bond		0.00000	100.00000	0.00000	101.13876			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.51730			0.00	0	1,100,000,000.00
IBL39		On 02/04/2018	Spot Bond		7.75500	106.26014	7.75500	106.23793			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.59310			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.39604			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond		0.00000	100.00000	0.00000	100.27709			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond		10.00000	106.92000	10.00000	106.89300			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond		8.30000	100.48933	8.30000	100.46689			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		8.68500	95.21296	8.68500	95.19059			0.00	0	2,470,000,000.00
IBL48		On 19/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.35723			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond		7.83500	101.59986	7.83500	101.57840			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond		8.73500	102.14491	8.73500	102.12078			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.34997			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond		0.00000	100.00000	0.00000	100.46368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	7.90000	99.65024		7.90000	99.62891			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.08000	100.66095		8.08000	100.63892			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.51023			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.23238			0.00	0	100,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.40500	102.30472		7.40500	102.28418			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.04000	104.13930		8.04000	104.11662			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.10000	107.23148		9.10000	107.20513			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.11963			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58754			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53530			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.54634			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.55725			0.00	0	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00760		100.00000	0.00758			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73977			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.68969			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.31000	103.02502		8.31000	103.00198			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01846			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.01904			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.39500	103.42766		9.39500	103.40143			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.77503		5.00000	101.76118			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.77503		5.00000	101.76118			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.35533		5.00000	100.34164			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.77940		5.00000	101.76559			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.82161		4.00000	101.81046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.44660	4.00000	101.43556				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	45.21873	100.00000	45.10676				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	45.04062	100.00000	44.92909				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	45.04062	100.00000	44.92909				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.44755	9.20000	108.42075				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.18791				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.76447	100.00000	8.74277				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.77138				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.60500	104.03305	8.60500	104.00863				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.16703				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.76254	100.00000	13.72808				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	89.94870	100.00000	89.65666				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.53004	100.00000	14.49406				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.67446	100.00000	15.63520				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.28775	100.00000	1.28528				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.59520	100.00000	9.57144				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.01490	100.00000	8.99181				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.55327	100.00000	10.52714				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	30.95178	100.00000	30.87513				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	68.48030	100.00000	68.35206				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN521U	On 19/05/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321			800,000,000,000,000.00	8,000,000,000	4,000,000,000.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.96549		6.30000	99.98274			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.79330		6.30000	99.69028			17,640,000,000,000.00	2,800,000,000	700,000,000.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.30352		6.40000	99.19988			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.18263		6.40000	99.07924			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.06203		6.40000	98.95890			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.80353		6.50000	98.69933			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.68199		6.50000	98.57805			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.43980		6.50000	98.33636			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44692			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.75587		103.23848		10.75587	102.59952			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.75587		101.98738		10.75587	101.82324			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.55337			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52367			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.59887		6.50000	102.58084			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56529			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.42424			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.45977			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85135			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.92000		10.00000	106.89300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.50253			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.67111			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81126			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.02466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91172			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.42466			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.75200			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.65932			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.36875			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94940			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91577			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.92743			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.36500	104.10242		8.36500	104.07899			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12432			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.15080			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.16848			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85131			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.89365			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73070			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.06000	103.96224		9.06000	103.93680			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.44068			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.32500	107.38564		8.32500	107.36145			0.00	0	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.07667			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.96078			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.31063			0.00	0	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
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.58034			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.38000		102.54158		8.38000	102.51866			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	103.05032			0.00	4,980,000,000	2,490,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.79333			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.45000		95.91499		3.45000	125.88444		65,412,000,000,000.00		18,960,000,000	4,740,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65500		142.29304		3.65500	147.90738			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.28554			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.05014			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.91923			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.77162			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.37182			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.81000		97.13459		3.81000	97.97256			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.81000		97.05361		3.81000	104.76087			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.88854			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.22493			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.92000		114.61422		9.92000	114.58357			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.78642			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75500		140.77827		3.75500	140.76388			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.30000		100.00000		6.30000	99.89655			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000		99.87932		6.30000	99.77612			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.75894		6.30000	99.65598			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000		99.26895		6.40000	99.16538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA516	On 16/04/2015	Spot Bond	6.40000		99.14814		6.40000	99.04483			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.02763		6.40000	98.92457			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.76877		6.50000	98.66465			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.52616		6.50000	98.42254			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.40530		6.50000	98.30194			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.96433			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.92000		10.00000	106.89300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.82888			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02822			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01304			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.04101			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.90370			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93668			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.94266			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95459			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90087			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79224			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57191			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43783			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18406			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.98251			0.00	200,000,000	100,000,000.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.98270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.11283			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89134			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61599			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51350			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.33587			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.21675			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.24774			0.00	2,800,000,000	1,400,000,000.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.24774			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.64000		103.36717		8.64000	103.34302			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.77021		100.00000	12.74164			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.90587		100.00000	10.87885			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73291			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.73000		103.83226		8.73000	103.80776			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58270			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18488			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.40566			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.75071			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.59154			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.70619			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.18000		102.68385		7.18000	102.66396			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.42555			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.04051			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.87742			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.48748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30670			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.31286			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.66960			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57041			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66945			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.84589	100.00000		51.71606			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.28236			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		96.49391	100.00000		96.24393			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55385			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.61084			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.79969			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.74481	100.00000		54.60925			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.87891			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.59516			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.04500	147.22324		8.04500	147.19118			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24576			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28242			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.49682			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.98034			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.30881			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.26510			0.00	0	150,000,000.00
LBK11	On 28/11/2019	Spot Bond		9.68500	102.12034		9.68500	102.09367			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49040			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.43500	98.59965		8.43500	98.57714			0.00	0	3,630,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.48500	77.29685		8.48500	100.76779		149,336,000,000,000.00	17,600,000,000	8,800,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.35500	99.49846		9.35500	99.47333			0.00	0	770,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.77143			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.19191			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.70000	102.92089		9.70000	102.89411			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.38805			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02243			0.00	0	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11090			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11881			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83294			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.22679			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79194			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37166			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.98991			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.69654			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.90823			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.90756			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54125			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84461			0.00	600,000,000	150,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.24010			0.00	0	70,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.93841			0.00	0	100,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.69416				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.26318				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75693				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.82630				0.00	0	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35589				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31139				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.31836				0.00	160,000,000	40,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48836				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	38.59378	100.00000	38.49821				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.00735	100.00000	21.95285				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.44017	100.00000	16.39946				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	16.52946	100.00000	16.48852				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	15.85430	100.00000	15.81459				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.45012	100.00000	21.39641				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.30000	105.81180	8.30000	105.78816				0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.32000	105.27118	8.32000	105.24761				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.47986				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.93838				0.00	1,440,000,000	160,000,000.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.07231				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	101.11852				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.57000	104.89924	7.57000	104.87783				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.29000	104.72850	8.29000	104.70501				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	8.98500	106.57886		8.98500	106.55299			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27010			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31440			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.03500	106.43171		9.03500	106.40530			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35000	104.44996		7.35000	104.42913			2,205,000,000,000.00	300,000,000	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96066			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.49500	102.68576		8.49500	102.66229			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.45427			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.86000	112.87737		8.86000	110.02028			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	99.89205			0.00	0	200,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	25.44595		100.00000	25.38293			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.09998			0.00	300,000,000	100,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.19500	102.61704		8.19500	102.59440			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.30000	101.88826		7.30000	101.86843			12,556,000,000,000.00	1,720,000,000	1,060,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.18500	105.34029		8.18500	105.31695			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.58080		100.89771	6.56419			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.66709		100.61875	6.65030			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	95.77791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.19951			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.21658			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.95051		100.00000	0.94813			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.95051		100.00000	0.94813			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.46500		101.09220		8.46500	101.06905			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.60918		7.66500	99.58848			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.55500		103.82554		8.55500	103.80151			427,750,000,000.00	50,000,000	150,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.31000		109.14940		8.31000	109.12485			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.80000		110.01374		8.80000	109.98757			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.05046			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.67000		104.54847		8.67000	104.53249			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.08636			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.91000		99.74447		8.91000	99.64990			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16797			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.64500		99.06340		9.64500	99.03763			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77423			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.08858			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10088			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12714			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.17511			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.29237			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.26420			0.00	400,000,000	200,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.27120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.26825			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.29030			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.17000	106.55343		7.17000	106.53270		19,502,400,000,000.00	2,720,000,000	2,170,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.36870			0.00	2,660,000,000	1,330,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.12000	117.53398		8.12000	117.50815			0.00	0	1,570,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.22000	39.03063		10.22000	39.02022			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.10000	103.79015		7.10000	103.77017			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88047			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.84712			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.46500	105.93639		7.46500	105.91494			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29464			0.00	10,000,000,000	5,000,000,000.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45553			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.10571			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.92713			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89833			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.86287			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90360			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	100.64278			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58282			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.26766			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.06112			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.19819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.37196			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.30109			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.73558			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25766			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.24439			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24351			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.52316			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.43314			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.39000		110.77765		9.39000	112.21957			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.42433			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.42500		109.48230		9.42500	111.12488			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.43314			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.28851			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32826			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.44725			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.46487			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.89000		106.11285		7.89000	106.09017			2,368,578,000,000.00	300,200,000	150,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.73205			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.54910			0.00	9,800,000,000	4,900,000,000.00
NED15	On 08/04/2024	Spot Bond	9.50000		108.66085		9.50000	109.90605			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.95258			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.01273			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.98836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91592			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	121.31138		9.44500	121.28046			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07844			0.00	2,500,000,000	2,500,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000	169.18194		2.27000	169.17145			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.67000	95.06974		2.67000	137.26701			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.56697		3.45000	184.54722			2,070,000,000,000.00	600,000,000	300,000,000.00
NMP20N	On 24/07/2020	Spot Bond	8.08500	106.29355		8.08500	106.27028			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42968			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.71500	107.28867		8.71500	107.26269			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03693			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.09543			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.03476			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.03616			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.03534			0.00	2,000,000,000	500,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.91500	107.25522		8.91500	109.19347			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.03622			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.03698			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.03644			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.11500	107.22202		9.11500	107.19487			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.03816			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.03753			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.03781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.04776				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.04449				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.03862				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.04500	116.33985	8.04500	116.31465				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.76000	123.16949	8.76000	123.14033				0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.86134	2.16500	172.85111				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.54500	123.40834	9.54500	123.37673				0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.04102				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89719				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.40542				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.77829				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.96137				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.95487				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.84817				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.02561	100.00000	15.98679				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	59.61259	100.00000	59.46498				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.19000	104.07608	7.19000	104.05588				0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	99.91924				0.00	0	200,000,000.00
OML03	On 27/11/2024	Spot Bond	9.23500	102.42717	9.23500	102.35040				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	34.97524	100.00000	34.88766				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.74000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.19985				0.00	10,000,000,000	5,000,000,000.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.61871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.92000		10.00000	106.89300			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.83846			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.72679			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32986			0.00	240,000,000	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.34460			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.67715			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.96000		105.27336		8.96000	105.78734			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57446			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59013			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59718			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61284			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.68010			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.69573			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.58942			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.46500		45.26184		7.46500	45.25272			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.20000		109.97446		6.20000	109.95592		713,643,879,300,000.00	15,103,851,500	28,789,415,300.00	
R158P	On 15/09/2015	Spot Bond	6.25500		96.68728		6.25500	96.67083			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.35500		116.47811		6.35500	116.45799		174,165,698,772,500.00	27,406,089,500	32,077,277,900.00	
R159P	On 15/09/2016	Spot Bond	6.18500		91.00735		6.18500	90.99204			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.67000		123.64473		7.64500	123.83926		7,823,928,558,875,000.00	20,068,912,500	94,105,478,300.00	
R187P	On 21/12/2026	Spot Bond	7.38500		42.44835		7.38500	42.43989			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.30500		39.87136		7.30500	39.86351			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000		284.84505		1.76000	284.83134		13,146,619,552,000.00	7,469,670,200	20,187,790,800.00	
R202	On 07/12/2033	Spot Bond	1.78000		233.50563		1.78000	233.49424		85,989,170,584,000.00	48,308,522,800	69,813,714,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023		On 28/02/2023	Spot Bond	7.43000	101.86311		7.40000	102.02357			3,393,603,181,146,000.00	56,743,362,200	31,189,189,000.00
R203		On 15/09/2017	Spot Bond	6.66500	107.38906		6.63500	107.44055			4,128,367,211,443,000.00	19,409,934,200	54,332,300,500.00
R2030		On 31/01/2030	Spot Bond	8.05500	100.09215		8.05500	100.07033			2,647,779,082,785,000.00	28,712,487,000	77,195,800,500.00
R2032		On 31/03/2032	Spot Bond	8.21000	103.72873		8.21000	103.70581			3,120,393,855,572,000.00	80,072,333,200	22,578,854,000.00
R2037		On 31/01/2037	Spot Bond	8.26000	103.01303		8.26000	102.98999			82,521,047,616,000.00	9,990,441,600	64,249,621,100.00
R204		On 21/12/2018	Spot Bond	6.90000	105.09264		6.87000	105.17461			2,206,871,030,970,000.00	19,836,381,300	17,984,659,700.00
R2044		On 31/01/2044	Spot Bond	8.33000	105.18390		8.33000	105.16019			810,232,581,445,000.00	97,266,816,500	32,881,222,200.00
R2048		On 28/02/2048	Spot Bond	8.32000	104.77025		8.32000	104.74666			2,624,063,609,856,000.00	15,392,260,800	57,007,386,200.00
R207		On 15/01/2020	Spot Bond	7.06000	101.60350		7.03500	101.68643			2,689,743,159,824,000.00	80,983,450,400	62,226,228,300.00
R208		On 31/03/2021	Spot Bond	7.18500	100.63851		7.16000	100.73918			7,000,300,149,717,000.00	74,293,688,200	25,762,620,300.00
R209		On 31/03/2036	Spot Bond	8.24500	82.75498		8.22000	82.94739			2,898,551,447,542,000.00	51,552,631,600	76,468,783,900.00
R210		On 31/03/2028	Spot Bond	1.77500	174.64337		1.75500	175.02238			890,042,510,000.00	501,432,400	20,793,886,200.00
R211		On 31/01/2017	Spot Bond	1.50000	130.21589		1.50000	130.21051			132,243,900,000.00	88,162,600	29,590,353,100.00
R212		On 31/01/2022	Spot Bond	1.79000	135.47499		1.79000	135.46832			17,161,977,988,000.00	9,587,697,200	39,772,749,800.00
R213		On 28/02/2031	Spot Bond	8.14000	89.86263		8.11500	90.04866			3,023,154,408,670,000.00	71,394,890,500	27,345,098,900.00
R214		On 28/02/2041	Spot Bond	8.25000	81.34406		8.25000	81.32591			4,512,205,069,350,000.00	46,933,947,800	11,848,891,400.00
R227C		On 15/03/2015	Spot Bond	6.41500	99.70211		6.41500	99.68464			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.25500	96.68728		6.25500	96.67083			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.17500	93.83128		6.17500	93.81552			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.18500	91.00735		6.18500	90.99204			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.32500	98.04613		6.32500	98.02947			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.19500	95.14387		6.19500	95.12792			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	6.17500	92.30889		6.17500	92.29347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.23500	89.44963	6.23500	89.43455			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.61000	86.01849	6.61000	86.00312			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.66000	83.15313	6.66000	83.13817			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.87500	79.92034	6.87500	79.90550			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.85500	77.32141	6.85500	77.30709			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.83500	74.82147	6.83500	74.80765			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.82500	72.38264	6.82500	72.36930			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.99500	69.38534	6.99500	69.37223			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.97500	67.11598	6.97500	67.10334			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.08000	64.44003	7.08000	64.42771			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.05000	62.35988	7.05000	62.34801			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.02000	60.36439	7.02000	60.35295			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.99000	58.44971	6.99000	58.43868			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.95000	56.65771	6.95000	56.64707			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.91000	54.94191	6.91000	54.93166			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.58500	49.98017	7.58500	49.96995			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.54500	48.33646	7.54500	48.32662			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.50500	46.76486	7.50500	46.75539			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.46500	45.26184	7.46500	45.25272			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.42500	43.82406	7.42500	43.81528			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.38500	42.44835	7.38500	42.43989			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.34500	41.13173	7.34500	41.12358			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.30500	39.87136	7.30500	39.86351			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.99113			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.40756			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.46717			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.24192			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.83951			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.88697		100.00000	20.83467			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.56611		100.00000	14.53004			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.52935		100.00000	25.46614			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	57.49825		100.00000	57.35426			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	33.27010		100.00000	33.18585			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.64751		100.00000	16.60000			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.44719		100.00000	8.42099			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.36893		100.00000	13.33077			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.43126		100.00000	11.39863			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.54364		100.00000	9.51639			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24890			0.00	300,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.60848			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.63913			0.00	0	60,000,000.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.96087			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.95871			0.00	0	200,000,000.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17364			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.60887			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76640			0.00	500,000,000	100,000,000.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC19	On 26/05/2015	Spot Bond	100.00000		80.39648	100.00000	0.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.23133				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.88598				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.43179				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.62897				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.73829				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.90378				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.70377				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.43808				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.76414				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	86.09172				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	82.37149				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	88.19134				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	87.01857				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.77351				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	83.17562				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.78351				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.66454	12.35000	102.63056				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.09950	100.00000	14.06418				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.19233				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.41008				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.37629	100.00000	4.36545				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.73935	100.00000	23.68056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.64882	100.00000	54.51197				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.10763	100.00000	14.09035				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.19220	100.00000	29.11910				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.42827				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.79133				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.46000		110.60907	8.46000	110.58389			1,692,000,000,000.00		200,000,000	950,000,000.00
RW23	On 10/12/2023	Spot Bond	8.65000		107.23075	8.65000	107.20581				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.34500		91.38552	9.34500	109.03587				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.28804				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.55500		108.01714	7.55500	107.99502				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.92000	10.00000	106.89300				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.74797				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.68500		104.63196	8.68500	104.60752				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.62126				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.82682				0.00	6,080,000,000	3,040,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.24432				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.70095				0.00	0	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.68904				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	99.87572				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	100.72513				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.91000		103.11662	6.91000	103.09742				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.37000		103.27296	8.37000	103.24970				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.66000		109.17621	7.66000	109.15354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.96000	109.01363		7.96000	108.99013			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.45000	109.29030		7.45000	109.26823			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.03500	104.21707		8.03500	104.19440			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.59500	109.21150		7.59500	109.18902			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.71500	109.14636		7.71500	109.12355			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47437			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11834			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.68500	106.63204		7.68500	106.60983			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11061			0.00	0	60,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35870			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.18943			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.63000	109.22536		8.63000	109.20001			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.54500	106.26221		9.54500	106.23483			0.00	0	50,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.20579			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.16196			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22326			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.26593			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.45000	103.75148		8.45000	103.72776			0.00	0	900,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.66622		100.00000	19.62293			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.94000	107.40811		8.94000	107.38217			0.00	0	3,470,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78945			0.00	0	300,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.45000	102.64160		8.45000	102.61827			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.55500	92.86712		9.55500	92.84317			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.93268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond		9.29500	105.56198		9.29500	105.53565			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.34515			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.38223			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.44500	108.51648		9.44500	108.48882			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.54627			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.56087			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.43500	98.78379		8.43500	98.76125			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.56500	97.68831		9.56500	97.66310			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.16500	97.27861		10.16500	97.25196			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.86000	101.10479		8.86000	101.08058			0.00	0	210,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.35500	106.73461		7.35500	106.71333			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.37000	125.89280		2.37000	272.64917			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		2.14500	100.84578		2.14500	128.64329			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	20.41103		100.00000	20.35934			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	100.86645			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	25.13244		100.00000	25.07021			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		2.77000	113.35516		2.77000	127.14754			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.59887		6.50000	102.58084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.82832			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25379			0.00	300,000,000	100,000,000.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.65985			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.66500	101.57445		8.66500	101.55079			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.45160			0.00	13,200,000	3,300,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15705			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.36169			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.34283		100.00000	21.28939			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.92000		10.00000	106.89300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.58742			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	83.13437		100.00000	82.94963			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55423			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	37.92974		100.00000	37.83581			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	33.86469		100.00000	33.78084			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	32.12358		100.00000	32.04403			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.97500	107.36904		8.97500	107.29094			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84022			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24013			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		100.00000	9.49558		100.00000	1.44840			0.00	0	25,000,000,000.00
SLI2	On 15/08/2016	Spot Bond		7.60500	103.06777		7.60500	103.04652			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.47000	101.62975		8.47000	100.91528			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.03500	104.21707		8.03500	104.19440			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.03776			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17883			0.00	880,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.48710			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.03959			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.04066			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33466			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.73500	103.92802		7.73500	103.90636			4,331,600,000,000.00	560,000,000	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.78865			0.00	300,000,000	100,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06864			0.00	0	50,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.84721			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.71000	100.28237		8.71000	100.25889			0.00	0	650,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89629			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32450			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66309			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.76800	93.38366		8.76800	93.36166			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.26000	95.63805		8.26000	95.61679			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.29500	96.70059		8.29500	96.67887			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51585			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.81500	104.71811		7.81500	104.69594			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.56000	109.01358		2.56000	109.42162			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.82000	102.03883		7.82000	102.01734			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.97937			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.40500	109.61707		9.40500	109.58940			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90813			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.84500	77.27074		9.84500	77.25023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.76095				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.81429				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.30070				0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.90868				0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.23494				0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02113				0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.79284				0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.77541				0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.65483				0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38301				0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.89723				0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.90027				0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.79104				0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91367				0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.63287				0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.57517				0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.54897				0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.63860				0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66000	108.42996	6.66000	108.41044				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.25500	108.86373	8.25500	108.83955				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	54.64055	100.00000	54.50372				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.71705			0.00	300,000,000	100,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.44302			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.90753			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22583			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.28787			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09371			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.69293			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50811			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.54010			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.60500		102.13395		7.60500	102.11290			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75109			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77091			0.00	2,000,000,000	500,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.83090		7.83000	100.80951			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74017			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76497			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80545			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.74017			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.76497			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.51075		7.16000	100.74119			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81350			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80954			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90444			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.27749				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23354				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.73918				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.77091				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.92482	8.73000	100.85338				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.45773				0.00	0	50,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.76497				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.34000	99.39850	8.34000	100.39496				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.27349				0.00	0	530,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.78128				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.81548				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.80460				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.81737				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.90247				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.89852				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.88149				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.20909				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.21300				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.21622				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.03986				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.04119				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.63500	101.99133	8.63500	102.00812				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.04039				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.04224				0.00	0	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
TH12A6	On 21/08/2019	Spot Bond		8.54500	100.09726		8.54500	100.02787			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.32101			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.33793			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.65500	97.70779		8.65500	99.04023			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.04462			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.04462			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.35694			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.04883			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.04883			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.39062			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.06578			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.06578			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.52624			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78228			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.36137		101.06155	6.34546			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02949			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.76724			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77727			0.00	5,160,000,000	290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.76724			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.77727			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.78228			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76122			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77727			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83241			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.83241			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83241			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91255			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.93257			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90754			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30693			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.33182			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32186			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.33000		104.64705		7.33000	104.62630			0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.98500		88.46825		8.98500	88.41672			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.92000		10.00000	106.89300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.59500		106.62581		7.59500	106.60385			0.00	0	30,750,000,000.00
TN20	On 17/09/2020	Spot Bond	8.84000		111.85026		8.84000	111.82354		4,165,408,000,000.00	471,200,000	20,905,600,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.02610		100.00000	1.02356			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.10500		113.34232		9.10500	113.31445		1,821,000,000,000.00	200,000,000	11,800,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.31500		101.40090		9.31500	101.37540		186,300,000,000,000.00	20,000,000,000	21,380,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.38500		98.97456		9.38500	98.94949		3,284,750,000,000.00	350,000,000	10,055,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.72500		110.17645		9.72500	110.14770		68,075,000,000,000.00	7,000,000,000	7,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond	10.16000	109.45932	10.16000	109.42953				117,856,000,000,000.00	11,600,000,000	7,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.52430				0.00	300,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.06747				0.00	0	4,934,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.18647				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.19115				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.19156				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.21433				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.26164				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.19138				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.03946				0.00	300,000,000	100,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.92000	10.00000	106.89300				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03510				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.05588				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84687				0.00	1,200,000,000	400,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.90128				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94074	10.00000	99.91113				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94222	9.75000	99.91333				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94299	100.00000	9.91461				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.44019				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.52827				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.57718				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.58696				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.86061				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.46515			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.16692		100.00000	12.13645			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.85086			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.59683			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.34388			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.09374			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.35075			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.09039			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.50506			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.29379			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.00997			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.71258			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.43978			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.22793			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.09249			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.38051			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.92450			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.56580			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.92913			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.94095			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.72247			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.33434			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.71331		100.00000	12.68251			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.60384			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58622			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78055			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.75082			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66144			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62405			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.42849			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27066			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25986			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		100.00000	93.35038		100.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.78348			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84288			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.62814			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.75658			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.56000	109.77912		8.56000	109.75370			1,712,000,000,000.00	200,000,000	100,000,000.00
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	8.66960		100.00000	8.65207			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.46905		100.00000	8.45191			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08780			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.58742			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.33892			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33941			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19064			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22227			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.13872		100.00000	8.12225			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.93817		100.00000	7.92210			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00019		100.00000	0.00019			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.74500	109.83846		6.74500	109.81833			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000	234.58279		1.99000	234.56994			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.52000	102.82849		6.52000	102.81042			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.13500	106.03440		7.13500	106.01387			0.00	0	4,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.42500	107.87039		7.42500	107.84867			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.66000	107.92188		7.66000	107.89947			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.70000	108.57192		7.70000	108.54926			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.15000	97.95344		6.15000	97.93728			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.08000	96.22284		6.08000	96.20701			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15000	97.93728		6.15000	97.92112			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.81500	73.52904		6.81500	73.51543			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	63.87949		100.00000	63.75829			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.81222		100.00000	33.74807			0.00	0	0.00
Total for j-Bonds :										56,809,655,622,355,500.00	18,056,561,500	40,883,542,900.00
Grand Total:										56,809,656,708,979,200.00	18,056,692,441	40,887,813,092.00