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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 12/02/2015	Any day expiry	11.86640	11.86640		11.69570	11.69570		17.87	0.00	0	5,000.00
\$ / R	11.61	Call	On 12/02/2015	Any day expiry	258.10320	0.25810	111.20970	0.11121	258.103	22.47	0.00	0	5,000.00
\$ / R		On 16/02/2015	Any day expiry	11.87060	11.87060		11.70020	11.70020		14.91	0.00	0	1,405.00
\$ / R		On 17/02/2015	Any day expiry	11.87200	11.87200		11.70170	11.70170		15.27	0.00	0	681.00
\$ / R		On 23/02/2015	Any day expiry	11.87760	11.87760		11.71230	11.71230		14.61	0.00	0	0.00
\$ / R	11.20	Call	On 23/02/2015	Any day expiry	679.91380	0.67991	518.42990	0.51843	679.914	15.67	0.00	0	2,500.00
\$ / R		On 25/02/2015	Any day expiry	11.88210	11.88210		11.71630	11.71630		14.92	0.00	0	2,671.00
\$ / R	10.80	Put	On 25/02/2015	Any day expiry	0.59360	0.00059	0.69760	0.00070	0.594	18.70	0.00	0	300.00
\$ / R	11.15	Put	On 25/02/2015	Any day expiry	2.27920	0.00228	4.53400	0.00453	2.279	15.49	0.00	0	250.00
\$ / R	11.60	Call	On 25/02/2015	Any day expiry	319.09660	0.31910	194.75580	0.19476	319.097	14.51	0.00	0	250.00
\$ / R	14.50	Call	On 25/02/2015	Any day expiry	0.05510	0.00006	0.06630	0.00007	0.055	29.52	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry	11.88440	11.88440		11.71830	11.71830		14.91	0.00	0	2,248.00
\$ / R		On 27/02/2015	Any day expiry	11.88670	11.88670		11.72040	11.72040		14.91	0.00	0	1,140.00
\$ / R	11.60	Call	On 27/02/2015	Any day expiry	329.32850	0.32933	204.36640	0.20437	329.328	14.51	0.00	0	10,000.00
\$ / R	11.95	Call	On 27/02/2015	Any day expiry	122.19380	0.12219	0.00000	0.00000	122.194	15.24	726,000.00	10,000	10,000.00
\$ / R		On 09/03/2015	Any day expiry	11.90950	11.90950		11.74050	11.74050		14.32	0.00	0	0.00
\$ / R	11.57	Call	On 09/03/2015	Any day expiry	393.24600	0.39325	264.19010	0.26419	393.246	13.84	0.00	0	5,000.00
\$ / R		On 12/03/2015	Any day expiry	11.91630	11.91630		11.74660	11.74660		14.37	0.00	0	340.00

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		11.92450	11.92450		11.75440	11.75440		14.24	646,188,655.00	54,190	1,178,780.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.17860	0.00018	0.18110	0.00018	0.179	18.01	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.41630	0.00042	0.48970	0.00049	0.416	17.09	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.86580	0.00087	1.14230	0.00114	0.866	16.30	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.80040	0.00180	2.53490	0.00253	1.800	15.51	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	2.20610	0.00221	3.09780	0.00310	2.206	15.32	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	2.59410	0.00259	3.63660	0.00364	2.594	15.18	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	2.70120	0.00270	3.78520	0.00379	2.701	15.14	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	4.03720	0.00404	5.64820	0.00565	4.037	14.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	6.00600	0.00601	8.41530	0.00842	6.006	14.40	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	930.50600	0.93051	762.81530	0.76282	930.506	14.40	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	690.30380	0.69030	531.11700	0.53112	690.304	13.47	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	19.07470	0.01907	34.49070	0.03449	19.075	13.28	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	24.67800	0.02468	43.83690	0.04384	24.678	13.36	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	555.98950	0.55599	409.30360	0.40930	555.989	13.44	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	539.08250	0.53908	394.24340	0.39424	539.083	13.47	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	34.58250	0.03458	59.84340	0.05984	34.583	13.47	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	41.44780	0.04145	70.64200	0.07064	41.448	13.53	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	497.81270	0.49781	357.93740	0.35794	497.813	13.55	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	442.63460	0.44263	310.49350	0.31049	442.635	13.66	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	435.01730	0.43502	304.04750	0.30405	435.017	13.68	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	60.51730	0.06052	99.64750	0.09965	60.517	13.68	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	397.97630	0.39798	273.09770	0.27310	397.976	13.76	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	362.75050	0.36275	244.29400	0.24429	362.751	13.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	112.13320	0.11213	173.18200	0.17318	112.133	13.95	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	298.04340	0.29804	193.12650	0.19313	298.043	14.00	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	292.00670	0.29201	188.93540	0.18894	292.007	14.01	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	241.27160	0.24127	154.82620	0.15483	241.272	14.16	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	215.88640	0.21589	138.49050	0.13849	215.886	14.24	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	197.06680	0.19707	291.02990	0.29103	197.067	14.29	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	176.15120	0.17615	110.72110	0.11072	176.151	14.76	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	251.65120	0.25165	356.32110	0.35632	251.651	14.76	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	158.99250	0.15899	99.00490	0.09900	158.993	15.02	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	63.79710	0.06380	37.74760	0.03775	63.797	17.38	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	639.29710	0.63930	783.34760	0.78335	639.297	17.38	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	54.94610	0.05495	32.27250	0.03227	54.946	17.84	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	52.00160	0.05200	30.46420	0.03046	52.002	18.01	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	35.90600	0.03591	20.70060	0.02070	35.906	19.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	24.71120	0.02471	13.62500	0.01363	24.711	20.54	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	4.56080	0.00456	1.67950	0.00168	4.561	26.04	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.94620	11.94620	11.77570	11.77570		14.48	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	4.36790	0.00437	5.97770	0.00598	4.368	14.29	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	11.49160	0.01149	15.68790	0.01569	11.492	13.81	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	17.41260	0.01741	23.81250	0.02381	17.413	13.59	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	431.36120	0.43136	307.98840	0.30799	431.361	13.75	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	307.66610	0.30767	209.24630	0.20925	307.666	14.18	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	7.69940	0.00770	4.76300	0.00476	7.699	29.21	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.95610	11.95610	11.78540	11.78540		14.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	23.87470	0.02387	33.06460	0.03306	23.875	13.35	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	158.39730	0.15840	105.65710	0.10566	158.397	15.70	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			12.00920	12.00920	11.83760	11.83760		14.31	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	10.56650	0.01057	14.95080	0.01495	10.567	13.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	33.40360	0.03340	45.68510	0.04569	33.404	12.87	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	317.29970	0.31730	236.39650	0.23640	317.300	14.31	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	25.27580	0.02528	21.21430	0.02121	25.276	28.38	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			12.06690	12.06690	11.89450	11.89450		14.36	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	17.89780	0.01790	24.82450	0.02482	17.898	12.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	26.10360	0.02610	36.75680	0.03676	26.104	12.68	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	47.07140	0.04707	63.37800	0.06338	47.071	12.62	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	446.10650	0.44611	347.23670	0.34724	446.107	13.91	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	321.94620	0.32195	249.95440	0.24995	321.946	14.99	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.33560	0.04834	41.93610	0.04194	48.336	28.90	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.09320	12.09320	11.92030	11.92030		14.50	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.09930	12.09930	11.92630	11.92630		14.51	106,969,911.30	8,841	99,140.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	20.16730	0.02017	25.29610	0.02530	20.167	13.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	20.95910	0.02096	26.35190	0.02635	20.959	13.02	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	23.07540	0.02308	30.22190	0.03022	23.075	12.88	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	35.03530	0.03504	48.32780	0.04833	35.035	12.60	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	37.00940	0.03701	50.79750	0.05080	37.009	12.60	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	878.08390	0.87808	727.99560	0.72800	878.084	12.60	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	736.51880	0.73652	604.42610	0.60443	736.519	12.60	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	721.52510	0.72153	592.15230	0.59215	721.525	12.60	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	122.22510	0.12223	165.85230	0.16585	122.225	12.60	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	656.14650	0.65615	533.94160	0.53394	656.146	12.92	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	625.37120	0.62537	506.77890	0.50678	625.371	13.08	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	334.88230	0.33488	264.37030	0.26437	334.882	15.27	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	266.24110	0.26624	210.06400	0.21006	266.241	16.26	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	250.87880	0.25088	197.90360	0.19790	250.879	16.53	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	186.10000	0.18610	147.50460	0.14750	186.100	17.92	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	158.07290	0.15807	125.49940	0.12550	158.073	18.75	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	133.05180	0.13305	105.65670	0.10566	133.052	19.60	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.12760	12.12760	11.95410	11.95410		14.64	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	27.16790	0.02717	34.95350	0.03495	27.168	12.85	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	60.34260	0.06034	79.11680	0.07912	60.343	12.52	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	323.24370	0.32324	258.20590	0.25821	323.244	15.79	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	69.85880	0.06986	55.02120	0.05502	69.859	29.27	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.19440	12.19440	12.01970	12.01970		14.68	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	36.25680	0.03626	44.53810	0.04454	36.257	12.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	71.69500	0.07170	92.21740	0.09222	71.695	12.37	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	335.89370	0.33589	274.98070	0.27498	335.894	16.51	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	90.55370	0.09055	73.48920	0.07349	90.554	28.68	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.25330	12.25330	12.07740	12.07740		14.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	43.96820	0.04397	53.34240	0.05334	43.968	12.73	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	80.00570	0.08001	102.97150	0.10297	80.006	12.26	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	339.63820	0.33964	283.46040	0.28346	339.638	17.19	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	102.08630	0.10209	81.19960	0.08120	102.086	28.39	0.00	0	300.00

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\$ / R	On 10/09/2015	Any day expiry		12.28180	12.28180		12.10540	12.10540		14.85	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.28990	12.28990		12.11340	12.11340		14.83	14,797,039.60	1,204	28,137.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	33.06190	0.03306	41.48500	0.04149	33.062	13.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,725.00900	1.72501	1,557.24010	1.55724	1,725.009	13.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	61.54140	0.06154	77.97380	0.07797	61.541	12.26	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,353.25500	1.35326	1,194.53880	1.19454	1,353.255	12.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	63.35500	0.06335	81.13880	0.08114	63.355	12.22	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	93.89160	0.09389	118.39920	0.11840	93.892	12.25	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	112.37580	0.11238	138.77120	0.13877	112.376	12.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	165.09460	0.16509	195.96930	0.19597	165.095	12.51	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	176.74030	0.17674	212.65940	0.21266	176.740	12.54	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	885.10490	0.88510	752.44390	0.75244	885.105	12.59	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	669.17380	0.66917	566.45240	0.56645	669.174	13.75	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	488.49220	0.48849	410.54960	0.41055	488.492	15.49	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	355.59420	0.35559	300.05750	0.30006	355.594	17.32	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	299.05360	0.29905	253.11790	0.25312	299.054	18.40	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	225.21690	0.22522	192.05350	0.19205	225.217	20.13	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	198.24290	0.19824	170.46880	0.17047	198.243	20.97	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	177.74100	0.17774	157.68280	0.15768	177.741	21.76	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.31840	12.31840		12.14130	12.14130		14.78	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	49.95470	0.04995	61.68880	0.06169	49.955	12.57	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	88.02690	0.08803	111.65160	0.11165	88.027	12.16	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	142.18610	0.14219	172.84070	0.17284	142.186	12.39	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	343.16410	0.34316	292.11100	0.29211	343.164	17.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	245.30240	0.24530	210.04260	0.21004	245.302	19.97	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	114.82420	0.11482	94.62030	0.09462	114.824	27.89	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.37950	12.37950		12.20120	12.20120		14.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	56.04660	0.05605	68.89630	0.06890	56.047	12.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	93.25220	0.09325	118.51830	0.11852	93.252	12.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	348.68440	0.34868	299.87120	0.29987	348.684	18.50	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	132.82430	0.13282	110.79470	0.11079	132.824	27.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.43610	12.43610		12.25670	12.25670		15.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	62.66380	0.06266	75.38100	0.07538	62.664	12.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	99.17870	0.09918	123.73600	0.12374	99.179	12.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	353.33020	0.35333	307.59280	0.30759	353.330	19.11	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	132.80520	0.13281	112.37840	0.11238	132.805	27.43	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.46220	12.46220		12.28230	12.28230		15.10	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.46820	12.46820		12.28820	12.28820		15.10	0.00	0	39,362.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	79.61530	0.07962	93.99390	0.09399	79.615	12.29	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,597.81530	1.59782	1,432.19390	1.43219	1,597.815	12.29	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,553.07440	1.55307	1,387.99220	1.38799	1,553.074	12.21	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,377.35880	1.37736	1,227.83090	1.22783	1,377.359	11.91	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,227.08930	1.22709	1,083.02800	1.08303	1,227.089	12.24	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	224.49190	0.22449	265.97630	0.26598	224.492	12.59	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	535.77670	0.53578	465.15670	0.46516	535.777	16.71	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	512.95860	0.51296	445.57130	0.44557	512.959	17.00	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	491.35320	0.49135	427.35490	0.42735	491.353	17.28	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	445.17050	0.44517	388.61750	0.38862	445.171	17.94	0.00	0	40,051.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	315.90690	0.31591	278.74010	0.27874	315.907	20.35	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.48820	12.48820	12.30790	12.30790		15.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	67.69940	0.06770	79.71920	0.07972	67.699	12.52	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	106.02490	0.10602	129.02710	0.12903	106.025	12.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	356.51350	0.35651	313.72640	0.31373	356.513	19.75	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	132.03180	0.13203	112.20240	0.11220	132.032	27.28	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.64850	12.64850	12.46640	12.46640		15.63	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.65430	12.65430	12.47220	12.47220		15.62	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.82190	12.82190	12.64000	12.64000		15.97	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.82960	12.82960	12.64780	12.64780		16.08	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.01070	13.01070	12.82910	12.82910		16.30	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.01840	13.01840	12.83690	12.83690		16.29	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.18400	13.18400	13.00280	13.00280		16.55	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.19370	13.19370	13.01250	13.01250		16.55	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.92450	11.92450	11.75440	11.75440		14.24	155,018.50	13	1,946.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	66,219.65860	0.66220	50,560.09890	0.50560	66,219.659	13.35	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09930	12.09930	11.92630	11.92630		14.51	241,986.00	20	169.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.28990	12.28990	12.11340	12.11340		14.83	208,928.30	17	156.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.46820	12.46820	12.28820	12.28820		15.10	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.18890	18.18890	17.89760	17.89760		13.78	41,798,092.20	2,298	35,028.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	12.92400	0.01292	15.22390	0.01522	12.924	15.86	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	18.60870	0.01861	23.19900	0.02320	18.609	14.28	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	208.02900	0.20803	112.46150	0.11246	208.029	14.30	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	82.61760	0.08262	41.11810	0.04112	82.618	15.58	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	54.28580	0.05429	27.50470	0.02750	54.286	16.14	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	28.05430	0.02805	15.18980	0.01519	28.054	16.98	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.44440	18.44440	18.14830	18.14830		14.15	922,220.00	50	6,911.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.72700	18.72700	18.42560	18.42560		14.27	93,635.00	5	1,039.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.99680	18.99680	18.68900	18.68900		14.40	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09923	0.09923	0.09849	0.09849		17.49	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10080	0.10080	0.10005	0.10005		16.41	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10255	0.10255	0.10178	0.10178		15.52	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry			13.40560	13.40560	13.22590	13.22590		16.22	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	238.28540	0.23829	92.76160	0.09276	238.285	20.15	0.00	0	4,000.00
€ / R	On 12/02/2015	Any day expiry	13.33	Call	95.48170	0.09548	0.00000	0.00000	95.482	17.42	260,500.00	5,000	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.41910	13.41910	13.24580	13.24580		14.04	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	3.51540	0.00352	1.41730	0.00142	3.515	19.11	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	994.41540	0.99442	1,165.61730	1.16562	994.415	19.11	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.47570	13.47570	13.29660	13.29660		13.95	294,821,364.60	21,878	84,783.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	7.49840	0.00750	11.88780	0.01189	7.498	14.42	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	654.68620	0.65469	500.89070	0.50089	654.686	13.14	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	53.75660	0.05376	92.80530	0.09281	53.757	13.34	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	187.95710	0.18796	278.90720	0.27891	187.957	13.88	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	445.87100	0.44587	580.48570	0.58049	445.871	15.35	1,360,798.29	3,052	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	606.48630		0.60649		754.86470	0.75486	606.486	16.15	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	623.34030		0.62334		772.93570	0.77294	623.340	16.23	448,181.68	719	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	825.73050		0.82573		985.74650	0.98575	825.731	17.23	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	14.29190		0.01429		8.67510	0.00868	14.292	20.42	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	13.09940		0.01310		7.94630	0.00795	13.099	20.60	22,268.98	1,700	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	9.32010		0.00932		5.64620	0.00565	9.320	21.29	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	8.86640		0.00887		5.37110	0.00537	8.866	21.39	50,538.48	5,700	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	8.43730		0.00844		5.11130	0.00511	8.437	21.50	29,530.55	3,500	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	8.29980		0.00830		5.02780	0.00503	8.300	21.53	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	7.77350		0.00777		4.70950	0.00471	7.774	21.67	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	6.20870		0.00621		3.76400	0.00376	6.209	22.15	44,081.77	7,100	0.00
€ / R	On 01/06/2015	Any day expiry			13.66170		13.66170		13.47930	13.47930		13.89	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	214.68150		0.21468		171.67400	0.17167	214.682	16.36	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.68900		13.68900		13.50610	13.50610		13.87	7,761,663.00	567	69,326.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	67.56690		0.06757		88.43720	0.08844	67.567	12.63	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	286.89280		0.28689		362.60110	0.36260	286.893	13.36	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	406.47770		0.40648		330.08740	0.33009	406.478	14.28	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	124.85890		0.12486		100.31240	0.10031	124.859	19.22	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.92860		13.92860		13.74070	13.74070		14.31	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.16150		14.16150		13.96920	13.96920		14.49	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	580.25590		0.58026		665.23530	0.66524	580.256	13.80	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	319.77690		0.31978		277.08870	0.27709	319.777	20.20	0.00	0	6,076.00
AI R03/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			565.22900		565.22900		567.71700	567.71700			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.36900		462.36900		461.63600	461.63600			0.00	0	119.00
AL37	On 06/08/2015	Index Future			469.97300		469.97300		469.23400	469.23400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			552.05600		552.05600		552.96000	552.96000			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			561.13500		561.13500		562.06000	562.06000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			503.99300		503.99300		504.82800	504.82800			0.00	0	697.00
ALBI	On 06/08/2015	Index Future			512.28100		512.28100		513.13600	513.13600			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			520.89700		520.89700		521.76900	521.76900			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.17470		9.17470		9.10680	9.10680		17.11	4,633,223.50	505	8,105.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	112.13430		0.11213		137.60890	0.13761	112.134	17.12	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	331.52530		0.33153		379.16280	0.37916	331.525	17.86	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	45.36520		0.04537		34.83980	0.03484	45.365	18.75	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	10.22570		0.01023		7.46020	0.00746	10.226	20.43	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.26090		9.26090		9.19080	9.19080		15.42	18,521.80	2	11,446.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	50.21570		0.05022		59.22870	0.05923	50.216	15.09	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	94.35120		0.09435		108.07740	0.10808	94.351	14.99	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	204.04170		0.20404		228.28260	0.22828	204.042	15.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	382.15030		0.38215		340.72720	0.34073	382.150	15.31	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	239.28210		0.23928		210.51260	0.21051	239.282	16.05	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	195.40730		0.19541		170.84260	0.17084	195.407	16.43	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.36050		9.36050		9.28860	9.28860		13.95	2,508,614.00	268	1,018.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.45820		9.45820		9.38390	9.38390		13.89	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.42120		9.42120		9.37580	9.37580		14.83	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.55120		9.55120		9.50370	9.50370		13.75	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			260.77950		260.77950		165.05400	165.05400			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			1,556.74000		1,556.74000		747.27000	747.27000			330,000.00	30	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.87920		12.87920		12.73450	12.73450		15.45	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.12980		13.12980		12.98000	12.98000		15.38	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.89930		1.89930		1.87210	1.87210		13.53	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.90850		1.90850		1.88160	1.88160		13.57	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.81300		1.81300		1.78910	1.78910		15.88	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.84930		1.84930		1.82330	1.82330		15.42	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.88620		1.88620		1.85970	1.85970		15.44	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			123.08139		123.08139		123.12206	123.12206			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.13771		125.13771		125.18123	125.18123			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			9.14666		86.65167		9.10819	86.95410			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.21341		88.09225		9.17352	88.40166			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.27795		85.77067		9.23675	86.08613			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	500.03400		500.03400		500.71900	500.71900			0.00	0	457.00
GOVI	On 06/08/2015	GOVI	508.25800		508.25800		508.96000	508.96000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	516.80500		516.80500		517.52200	517.52200			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.54815		119.54815		119.86133	119.86133			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.36927		120.36927		120.68978	120.68978			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	125.78091		125.78091		125.82541	125.82541			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.55907		126.55907		126.60659	126.60659			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.62873		126.62873		126.67396	126.67396			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.74411		128.74411		128.79238	128.79238			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.23368		135.23368		135.78011	135.78011			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.02033		136.02033		136.57838	136.57838			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.16500		226.16500		226.37600	226.37600			0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	229.90300		229.90300		230.11900	230.11900			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.78700		233.78700		234.00800	234.00800			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	612.41700		612.41700		613.13200	613.13200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	622.48300		622.48300		623.21300	623.21300			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.12000		93.88000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.10000	93.90000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.15000		93.85000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.23000		93.77000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.40000		93.60000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.58000		93.42000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.72000		93.28000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.89000		93.11000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.02000		92.98000		6.88000	93.12000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12940		0.12940		0.12770	0.12770			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12730		0.12730		0.12480	0.12480			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05400		0.05400		0.05470	0.05470		21.17	0.00	0	15,606.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04670		0.04670		0.04770	0.04770			0.00	0	76,374.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13010		1.13010		1.13120	1.13120			0.00	0	338.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.13140		1.13140		1.13250	1.13250			0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13330		1.13330		1.13430	1.13430			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13580		1.13580		1.13680	1.13680			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			7.65159		125.73710		7.61702	126.03820		7.44	192,880,711.40	1,534	34,163.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,107.49000		3.10749	2,919.03000	2.91903	3,107.490	7.31	0.00	0	4,350.00	
R186	On 07/05/2015	Bond Future	7.45	Put	2,810.07000		2.81007	2,634.58000	2.63458	2,810.070	7.33	0.00	0	4,400.00	
R186	On 07/05/2015	Bond Future	7.50	Put	2,530.32000		2.53032	2,368.06000	2.36806	2,530.320	7.35	0.00	0	4,350.00	
R186	On 07/05/2015	Bond Future	7.80	Put	1,229.06000		1.22906	1,141.69000	1.14169	1,229.060	7.46	0.00	0	300.00	
R186	On 06/08/2015	Bond Future			7.68713		122.52873	7.65099	122.83749		7.66	0.00	0	540.00	
R186	On 06/08/2015	Bond Future	8.90	Put	207.28000		0.20728	159.03000	0.15903	207.280	8.13	0.00	0	2,500.00	
R186	On 05/11/2015	Bond Future			7.71735		124.56940	7.67975	124.88463		7.58	0.00	0	0.00	
R186	On 05/11/2015	Bond Future	9.00	Put	433.32000		0.43332	320.79000	0.32079	433.320	8.05	0.00	0	2,600.00	
R186	On 04/02/2016	Bond Future			7.72895		121.53688	7.68952	121.86167		7.48	0.00	0	5,660.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R197	On 07/05/2015	Bond Future			290.05770		290.05770	289.53463	289.53463			7,831,557.90	27	861.00	
R197	On 06/08/2015	Bond Future			288.79755		288.79755	288.27076	288.27076			0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R202	On 07/05/2015	Bond Future			238.11779		238.11779	239.23760	239.23760			0.00	0	50,916.00	
R202	On 06/08/2015	Bond Future			238.85212		238.85212	239.99530	239.99530			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			7.35765		103.81846	7.36457	103.77735		5.73	0.00	0	7,963.00	
R2023	On 06/08/2015	Bond Future			7.38645		105.54410	7.39329	105.50454		5.87	0.00	0	0.00	
R2023	On 06/08/2015	Bond Future	9.07	Put	28.83000		0.02883	18.45000	0.01845	28.830	6.26	0.00	0	911.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R203	On 07/05/2015	Bond Future			6.64800		104.70839	6.67770	104.64353		1.85	0.00	0	7,875.00	
R203	On 06/08/2015	Bond Future			6.64050		106.44914	6.67295	106.38545		1.81	0.00	0	0.00	
R203	On 05/11/2015	Bond Future			6.61432		104.05431	6.65081	103.99066		1.69	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R2030	On 07/05/2015	Bond Future			8.05034		101.78291	7.99548	102.25140			0.00	0	5,625.00	
R2030	On 06/08/2015	Bond Future			8.09366		99.46605	8.03682	99.94448			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		8.22061	101.19787		8.17102	101.64875			0.00	0	15.00
R2032	On 06/08/2015	Bond Future		8.26379	102.88059		8.21250	103.34108			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.30322	100.43766		8.25031	100.90698			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		8.28367	104.51384		8.24432	104.91531			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.32672	101.99178		8.28605	102.40212			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future		8.36239	103.69081		8.32054	104.10906			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		6.86281	106.69155		6.89684	106.58203		2.83	26,672,887.50	250	14,609.00
R204	On 06/08/2015	Bond Future		6.88085	104.42809		6.91707	104.31896		2.88	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	16.77000	0.01677	11.65000	0.01165	16.770	3.10	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.88534	106.16721		6.92442	106.05736		2.84	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.35665	106.67791		8.31727	107.12115			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.39815	104.06668		8.35752	104.51948			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.43268	105.80021		8.39093	106.26170			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		8.33739	106.32375		8.29291	106.84282			153,106,200.00	1,440	29,620.00
R2048	On 06/08/2015	Bond Future		8.37426	108.09114		8.32846	108.62095			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.40965	105.45906		8.36260	105.99891			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		7.01914	103.23591		7.06336	103.06132		3.70	0.00	0	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,827.82000	2.82782	2,660.53000	2.66053	2,827.820	3.91	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.04567	101.30877		7.09230	101.13346		3.78	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,030.95000	2.03095	1,858.22000	1.85822	2,030.950	3.91	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.05766	102.99605		7.10717	102.81888		3.74	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,111.42000	2.11142	1,923.23000	1.92323	2,111.420	3.86	0.00	0	53.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.13866	98.92280		7.18754	98.69408		4.62	197,845.60	2	62,199.00
R208	On 06/08/2015	Bond Future		7.16405	100.56761		7.21512	100.33718		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	19.37000	0.01937	13.60000	0.01360	19.370	5.04	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.18241	98.84173		7.23605	98.60852		4.67	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	174.74000	0.17474	150.95000	0.15095	174.740	4.99	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.22385		81.16357		8.18444	81.49644		11.72	0.00	0	14,164.00
R209	On 07/05/2015	Bond Future	7.30	Call	63.42000		0.06342		95.28000	0.09528	63.420	11.22	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,528.11000		1.52811		1,479.16000	1.47916	1,528.110	11.75	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.26107		82.51310		8.22043	82.85328		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	102.38000		0.10238		75.25000	0.07525	102.380	12.83	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.29483		80.73855		8.25306	81.08523		12.16	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.99298		175.99298		176.05776	176.05776			6,159,754.30	35	583.00
R210	On 06/08/2015	Bond Future			178.93306		178.93306		179.00184	179.00184			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.16020		132.16020		132.21113	132.21113			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.73559		132.73559		132.78964	132.78964			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			137.96674		137.96674		137.97297	137.97297			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.47973		138.47973		138.48852	138.48852			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			8.10072		91.65841		8.04597	92.10982		9.94	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.13935		93.18193		8.08277	93.64280		10.26	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.17654		91.18794		8.11822	91.65747		10.25	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.27633		82.45912		8.23696	82.81376		12.46	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.31196		83.82979		8.27141	84.19207		12.90	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.34613		81.93337		8.30449	82.30253		12.95	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.36996		83.42529		8.32701	83.80374		12.88	0.00	0	4,420.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,164.16000		21,164.16000		20,880.14000	20,880.14000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.73500		4.73500		4.66170	4.66170		11.69	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.71230		4.71230		4.63700	4.63700		11.74	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.75740		1.75740		1.75090	1.75090			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.70530		1.70530		1.69880	1.69880			0.00	0	0.00

Total for Derivatives : **1,511,239,729.25** **129,947** **4 147 374.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.84839			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.73500		103.28412		6.73500	103.22785			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05504			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.03500		107.98750		8.03500	107.91703			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.61526			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.61000		107.35063		8.61000	107.27607			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.55700		10.00000	105.47400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.71875			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.78960			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.90000		100.07315		8.90000	100.00097			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.34259		100.00000	9.27486			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.59937		10.84000	102.50964			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.76930		100.00000	10.70331			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.85500		103.29342		6.85500	103.23569			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.72962			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.28000		106.92114		8.28000	106.84928			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		106.64200		10.00000	106.55800			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.38000		125.72130		2.38000	272.24229			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.76675			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.64180			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20434			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.25172			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.28317			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.68351			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.48633			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.17298			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		95.29057		100.00000	94.56130			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000		173.35086		2.12000	173.32072			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.98755		2.76000	163.95068			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.80442		2.17000	174.77333			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.81267		1.82000	186.78479			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.62625		80.50436		7.62625	80.45575			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.62625		80.50436		7.62625	80.45575			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.50000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.15402			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.24000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.46000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	92.89000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.77805			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63871			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.55000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.65000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.38000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.91831			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02500		109.31326		7.02500	109.25073			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62005			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.09000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.60000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000		94.43255		2.65000	108.45424			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		102.49672		2.46500	161.72376			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000		117.97928		2.31000	216.32965			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.93000		96.94892		8.93000	96.87875			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.49000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.98270			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.87500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.68633		9.63000	107.60288			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.97500		112.60410		8.97500	112.52264			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.31500		95.17743		8.31500	95.11355			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.10000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	113.28000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.07000		111.87136		9.07000	111.78959			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.10000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39736			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.24006			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.78000		109.79065		7.78000	109.72123			0.00	0	1,680,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.32000		108.60360		8.32000	108.53065			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.89500		102.71417		6.89500	102.65679			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.40000		100.87396		8.40000	100.80558			0.00	0	810,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.17000		101.22574		9.17000	101.15055			0.00	0	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.27500		106.06210		7.27500	105.99930			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		217.86042		2.19000	275.97960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.14080		1.99000	128.93305			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500	129.13990		2.22500	131.70976			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00636		100.00000	0.00631			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	91.69727		100.00000	91.01971			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.18500	106.97430		11.18500	106.87786			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81714			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.34780		100.00000	6.30076			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81250			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74691			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	37.83581		100.00000	37.55543			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82180			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.11398		11.00000	68.05558			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	37.83581		100.00000	37.55543			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	101.26508			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38449			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21182			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24781			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26364			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32270			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32270			0.00	0	0.00

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	100.32447			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32447			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32093			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.21552			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.02347			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22624			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.26200			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.27633			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.24756			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18304			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		8.80000	106.09543		8.80000	106.21523			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.41398			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.05638			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	88.26545			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	179.47486			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	179.55241			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.21174			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.18896			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62069			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.18782			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31955			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77275			0.00	0	0.00

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	106.64200	10.00000	106.55800				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.33521				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.36949				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.21607				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.22930				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07800				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05348				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10108				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19036				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13992				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08233				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09819				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.19202	10.23000	104.10591				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.11388				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08954				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.71452				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.97500	104.45108	8.97500	104.37553				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18596				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.99600	1.75000	117.09936				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14439				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09945				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15795				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.19370				0.00	0	0.00

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	101.12220				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.38333				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64851				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.73502				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.10932				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.16146				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.18655				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.16069				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.22173				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.24044				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41167				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.64457				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.24484				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.24484				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30795				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.16510				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31555				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.11907				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30795				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.29949				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.26933				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.25085				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.76885				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.64078				0.00	0	0.00

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	101.09358			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.08357			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.87313			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11076			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.13266			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.15795			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.09501			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.09358			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.19880			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55343			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25594			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.31424			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.86415			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.43883			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.56705			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	26.08754		100.00000	25.89841			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.03103		100.00000	13.92706			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.70674			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.53124			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58189			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64932			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.50692			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.56500	101.07809		7.56500	101.01625			0.00	0	0.00

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	100.64709			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.74939			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.34500	104.43671		8.34500	104.36597			1,669,000,000,000.00	200,000,000	3,050,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.07000	118.33925		9.07000	118.25277			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96500	108.69801		6.96500	108.63636			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.67000	105.64140		8.67000	105.56713			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.90844		100.00000	14.80913			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.40000	106.96895		9.40000	106.88755			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500	166.20714		2.71500	166.17022			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48147			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28746			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	77.00422		100.00000	76.51992			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99856			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.07347			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	101.14501			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.17913			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06067			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	101.13991			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33682			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.64871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	111.13000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	94.43000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.54067				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	94.41307				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.22505	2.56000	235.30775				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.91649				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	106.78513				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.70339				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.81792				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.55846				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.19749				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.06532				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.50471	2.57500	208.38351				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	29.91993	100.00000	29.72063				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.30100	100.00000	18.16538				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.40655	100.00000	18.27014				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.93158	100.00000	17.79870				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.25226				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00767				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.93377				0.00	0	0.00

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		8.44500	107.84942		8.44500	107.77592			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.22316			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.54831			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.98186			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.72933			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.89000	104.87798		8.89000	104.80282		17,780,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.26500	107.01205		7.26500	106.94912			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	55.42770		100.00000	55.01695			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.61059			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.38000	107.32916		8.38000	107.25658			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.70641	103.54896		10.70641	102.62194			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87336	101.84789		10.87336	101.58421			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.87870	101.82308		10.87870	101.57964			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.31873			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.88495	101.75448		10.88495	101.57354			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.39538	102.38819		11.39538	102.34378			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34850			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.34850			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34857			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.95641	101.47803		10.95641	101.34700			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.91878	102.76345		10.91878	101.71363			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87336	101.84789		10.87336	101.58421			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.76761	102.28976		10.76761	101.93222			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.92048	98.19754		9.92048	101.63082			0.00	0	0.00

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	101.28306			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26118			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26118			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.30217	103.66388		9.30217	102.70632			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.15500	101.31715		11.15500	101.21179			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22594			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.08000	75.10467		11.08000	99.31464			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	101.17008			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.47568		9.28000	101.12757			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.24356			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.84500	73.85080		10.84500	99.36346			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20832			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23769			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23769			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	101.19421			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25897			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	101.25897			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19656			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21767			0.00	0	0.00

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	101.25906			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92579			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99140			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.70641	103.89737		13.70641	102.96642			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.84886	102.71181		14.84886	102.66103			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.71582	102.77482		13.71582	102.24288			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61789			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.61789			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.61789			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.67611			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41355			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.33397		100.00000	27.17869			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.99993		100.00000	20.84431			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.11230		100.00000	18.97067			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.79771		100.00000	11.71028			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.81317		100.00000	11.72465			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.26400		100.00000	14.15830			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.35951		100.00000	12.26792			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47670			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45621			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.69521			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73531			0.00	0	300,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.91348		100.00000	8.84742			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.91348		100.00000	8.84742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		99.18478	100.00000	98.38275				201,600,000,000,000.00	2,016,000,000	1,008,000,000.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		103.44804	2.09000	180.01935				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.59000		103.38274	7.59000	167.96842				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.59000		104.70651	7.59000	168.22537				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.97500		103.85041	7.97500	103.78349				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	7.44500		101.88982	7.44500	101.82812				1,489,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29414				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48420				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49352				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52457				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55560				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.64204				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.94992	100.00000	34.69092				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	100.29520				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30085				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.30273				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.32531				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.35537				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.87435	100.00000	21.71225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.87435		100.00000	21.71225			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	101.28646			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31096			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.93000		105.36736		7.93000	105.29948			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38442			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51484			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.69087		100.00000	15.57459			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.69087		100.00000	15.57459			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.85436			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.55000		104.33950		10.55000	103.54206			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.20602			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.46439		10.11500	99.78612			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.16767			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		60.21108		100.00000	59.86903			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.68569			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.55516			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.15500		71.06380		8.15500	103.61201			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.76638			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.87823			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.53508			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.77616			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.52793			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.60359			0.00	0	0.00

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	101.74112			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.31369			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.24498			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	93.75583		100.00000	93.04196			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.43465			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44684			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.40690			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.24053			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.81271			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.63790			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91384			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.77558			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.49458			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.46683			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.41095			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.26664			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.05853			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.95507			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.92090			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.16552			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.85188			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.81285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.77734			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.56832			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.78122	100.00000	27.57535				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20344			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.87852			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.08000	111.86755		9.08000	111.78526			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.38298			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98000	104.67616		8.98000	104.59998		11,135,200,000,000.00	1,240,000,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.04500	103.03701		12.04500	102.93719			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.74586			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.94500	99.24821		11.94500	99.15284			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.93131			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.97000	103.26035		8.97000	103.18529			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.57785			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.94500	96.77284		11.94500	102.19395			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71840			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.87373			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14767			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.64000	97.78008		9.64000	97.70382			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.44000	119.67516		9.44000	119.58421			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000	113.51950		9.72000	113.43073			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.60000	121.75543		8.60000	121.67051			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.09212			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.28000	105.44806		11.28000	105.35221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.77698			0.00	0	0.00
CGR14		On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.91180			0.00	0	0.00
CGR14/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.64170		10.00000	106.55820			0.00	0	0.00
CGR15		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06920			0.00	0	0.00
CGR16		On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38406			0.00	0	0.00
CGR17		On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.48781			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96821			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.79950			0.00	0	0.00
CIG03		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08077			0.00	0	0.00
CIG04		On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.12217			0.00	0	0.00
CIG05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.16991			0.00	0	0.00
CLA1U		On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U		On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U		On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U		On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U		On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.75352			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.75610			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74250			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93333			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21184			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.81715			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.26117		10.11000	101.17843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81648			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.94995		2.76000	120.92293			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.81596		3.14000	122.63377			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.84633		8.25000	103.77677			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92500		129.35834		2.92500	123.45877			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.66490		2.40000	121.84780			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69199			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.21500		103.30233		8.21500	103.23381			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51736			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53101			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.26500		103.38903		8.26500	103.32003			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.26500		103.38903		8.26500	103.32003			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.31500		102.22658		8.31500	102.15795			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24064			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.36439			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.64200		10.00000	106.55800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.64200		10.00000	106.55800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.94209			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	101.68700			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.79097			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.80155		9.35000	104.38947			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.80155		9.35000	104.38947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.66661			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.67099			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	101.24924			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00475			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02596			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02707			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00475			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00475			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03617			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.88348			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51405			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98096			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98096			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98096			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42312			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.77500	106.75724		8.77500	106.68129			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05295			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40619			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48941			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48246			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54378			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.80300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.99462				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71150				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.58848				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.40889				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.23509				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05805				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10789				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.37300				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.08391				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36529				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15466				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.38284				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.64200	10.00000	106.55800				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94476				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14218				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00705				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.32267				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96921				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11714				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10351				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.14178				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.55540				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.46422				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	131.57936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.20444				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	128.64464				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	128.77691				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.92756				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.21000	98.92142	10.21000	98.83982				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.73000	100.58710	10.73000	100.50000				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05525				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.32507				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.92920				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39334				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.26334				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.98406	8.80500	102.53081				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.16510				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38935				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	124.96751				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21799				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.23942				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.32222				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.26948				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75815				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.18778				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.38461				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	114.03396			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	114.06277			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35739			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.53166			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06128			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74739			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.44190			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.11101			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.28225			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35400			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01476			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03110			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.34180			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.64924			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.75801			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.32914			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42031			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.06210			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.88606		10.55000	104.17452			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.39000	109.89457		9.39000	111.17187			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.17650			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.56272			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.53000	111.61316		11.53000	113.17624			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.18940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond		11.56000	106.50426		11.56000	106.33908			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		9.99000	106.31025		9.99000	106.16721			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.18940			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.41446			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.37136			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.15847			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.18295			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.18308			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09989			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.94000	108.39185		8.94000	108.26099			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.03128			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28654			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	104.32256		10.55000	104.23371			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	104.50607		11.00000	104.41337			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47183			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.30795			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46610			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.32000	109.04813		11.32000	108.88240			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.43342			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.18284			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.45122			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.26221			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.89564		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08940		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10789		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.21725		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.17226		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.36370	7.01000	40.95660		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	174.92647		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	7.97500	103.85041	7.97500	147.73990		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.59000	38.08771	7.59000	167.96842		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.59000	38.52535	7.59000	168.22537		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.23274		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.19198		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.75055		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.75055		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25500		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17440		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19029		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73729		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18655		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39334		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.08070		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.15427		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.14707		0.00		0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond			0.00000	100.00000		0.00000	101.15422			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000	100.00000		0.00000	101.92016			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond			0.00000	100.00000		0.00000	100.70383			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond			8.39500	110.11768		8.39500	107.64717			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.33000	103.68166		8.33000	103.61194			0.00	0	930,000,000.00
COJ05	On 05/06/2023	Spot Bond			9.58000	117.21122		9.58000	117.12085			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond			7.56500	104.53559		7.56500	104.47163			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond			9.15000	111.81840		9.15000	111.73553			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond			9.17000	108.13724		9.17000	108.05736			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond			9.54000	100.98984		9.54000	100.91229			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond			10.32000	102.93423		10.32000	102.84889			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond			10.32000	95.72116		10.32000	95.64182			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.66159			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond			0.00000	100.00000		0.00000	101.56717			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond			0.00000	100.00000		0.00000	100.45678			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond			100.00000	10.73200		100.00000	10.65247			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond			0.00000	100.00000		0.00000	101.64914			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond			0.00000	100.00000		0.00000	101.09706			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond			0.00000	100.00000		0.00000	102.11336			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond			0.00000	100.00000		0.00000	101.56257			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond			100.00000	10.22685		100.00000	10.15106			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond			100.00000	13.04500		100.00000	12.94833			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond			10.91500	102.00985		10.91500	101.64260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.37183		100.00000	15.25792			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.50715		100.00000	6.45893			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.16378		100.00000	16.04399			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.35327			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.65500		100.79058		7.65500	100.72786			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.39561			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25440			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.86593			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.21532		100.00000	55.79408			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37841			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.79750			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17795			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.18765			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.96743			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.52882			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.69982			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.74316			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.32935			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.19678			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.14000		105.80680		8.14000	105.73725			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.06500		112.45183		7.06500	112.38750			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.99000		106.12894		7.99000	106.06006			0.00	0	2,030,000,000.00
DV23	On 27/02/2023	Spot Bond	8.72000		111.97722		8.72000	111.89932			28,694,032,000.00	3,290,600	3,171,372,700.00
DV24	On 18/02/2024	Spot Bond	8.80000		105.40523		8.80000	105.33126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	8.95000		109.02565		8.95000	108.94785			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.94587			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.84364			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.11539			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.86651			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15519			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17228			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01038			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08301			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35124			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.49000		127.07763		7.49000	127.00022			328,811,000,000.00	43,900,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.67644			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		98.56864		2.35000	98.54957			0.00	0	500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.05811		1.20000	134.80891			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500		122.81438		2.16500	122.79247			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.11500		110.99680		2.11500	110.97744			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.12500		110.71031		2.12500	110.69091			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.19263		2.16000	103.17437			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.95646		2.33000	98.93747			0.00	0	500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.04000		106.97035		9.04000	106.89199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.89000	113.10303		8.89000	113.02153			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.37000	106.99465		9.37000	106.91349			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.58500	99.11179		9.58500	100.34047			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.72500	110.73387		9.72500	107.82770			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92246			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.02938			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28139			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.15039			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14468			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89080			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13730			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.02603			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	94.23891		100.00000	93.28379			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500	102.28165		11.04500	102.19252			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.78106			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.30005			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.54425			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.42500	101.01743		9.42500	100.94079			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.87978			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.69807			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.91867			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91326			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.64200		10.00000	106.55800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.92006			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91678			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.92072			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.91799			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.92635			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.92743			0.00	0	250,000,000.00
ES15	On 30/08/2015	Spot Bond	6.80000		104.10463		6.80000	104.04727			0.00	0	13,300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.40500		108.13856		7.40500	108.07378		104,436,038,364,000.00	14,103,448,800	14,900,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.02000		112.06151		8.02000	111.98851		187,697,664,376,000.00	23,403,698,800	49,516,269,300.00	
ES26	On 02/04/2026	Spot Bond	8.34000		99.43184		8.34000	99.36490		6,723,220,944,000.00	806,141,600	9,410,562,000.00	
ES33	On 15/09/2033	Spot Bond	9.07500		89.16265		9.03500	89.41602		125,534,231,790,000.00	13,832,973,200	73,223,743,300.00	
ES42	On 25/04/2042	Spot Bond	9.06000		97.01472		9.06000	96.94390		9,060,000,000,000.00	1,000,000,000	16,600,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.77780			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.87614			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.72475			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53241			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.98606			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.79896			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.99384			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.48004			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.81847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42255			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.64922		100.00000	10.56942			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.36457		100.00000	10.28690			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.25370			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.98239			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.40058			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.49843			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.94500	99.89024		8.94500	99.81821			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.21533			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21526			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.40301			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.63666			0.00	220,000,000	110,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.67539			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.70326			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.64000	104.50389		9.64000	103.64799			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.72500	109.00181		9.72500	108.91653			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.32675			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22500	130.85605		2.22500	131.70976			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	127.17114		2.22000	275.38544			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	104.68041		2.36500	111.25280			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500	102.72195		2.44500	162.07939			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.83611		2.20000	219.73634			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.29500	109.15840		7.29500	109.09360			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72100	65.02798		7.72100	64.40204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond		9.43600	41.71641		9.43600	40.80903			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.41941		9.67000	39.47566			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	98.00341		100.00000	97.28102			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.02523			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39899			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21189			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32994			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.91996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.91996		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30795			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	101.24656			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46840			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	101.28654			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.93567		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.36786			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68516			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63545			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	18.95520		100.09221	18.81461			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16797			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.96765			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55696			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.22435			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30106			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31548			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20176			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22228			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59993			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		62.82704		13.22500	62.75896			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13222			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13365			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.67221			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.18512			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500		96.41914		3.59500	99.72424			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23656			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23656			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.97024			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05525			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.27488			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16510			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13794			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.18022			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.33221			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.06309			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.17838			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.44349			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52882			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21084			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.54840			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12506			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.22228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.22228			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19668			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88988			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93777			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02837			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73232			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29083			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71501			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01026			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65350			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65523			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56620			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51551			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56620			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51348			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.16067			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.24344		8.75000	100.17034			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.17239			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.45361		100.00000	10.37614			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.54364		100.00000	9.47291			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.03676			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.66404		100.00000	1.65171			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.27330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		21.27820	100.00000	21.12052				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.09033				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.30749	100.00000	10.23111				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		15.91973	100.00000	15.80043				0.00	0	900,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.09030				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		15.89168	100.00000	15.77260				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.09007				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.08563				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.20206				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.18985				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03500		125.18936	3.03500	125.15812				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01114				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01032				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01032				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.89096				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.05905				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.30534				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.29818				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.50730				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36781				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56500		114.37765	3.56500	121.07175				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.32120				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.33415				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61500		105.59739	3.61500	120.69414				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.59500	103.38634		3.59500	120.84502			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.14521		3.31000	125.73613			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.26977		3.38000	134.82206			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41173			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15421			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31260			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.52541			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47080			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25512			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25370			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69077			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15582			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.82986		100.00000	11.74219			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.66083		100.00000	39.36693			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	87.11120		100.00000	86.29454			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.33355		100.00000	22.16804			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.34780		100.00000	6.30076			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.65119		100.00000	11.56485			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.45000	153.43561		5.45000	153.36718			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91953			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.33983			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58067			0.00	0	150,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.77005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.36939			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.47425			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.14580			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06300		84.06692		2.06300	104.26907			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.75144		2.45000	134.19803			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.46724			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.68551		10.38000	100.59957			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.68551		10.38000	100.59957			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	100.34640			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.71621		2.59000	108.23704			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.92196		2.51000	210.29907			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.83438		2.56000	108.81143			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68938			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		210.03856		2.54000	209.41231			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.39084			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.43206		2.45000	110.40976			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.12251		2.65000	107.09913			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.83095			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.90300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12962			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.16605		2.75500	105.14221			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.10631		2.66000	205.91067			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.44626		2.71000	204.47286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond	2.38000	97.28749	2.38000	97.26841					0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000	160.74331	2.74000	203.61610					0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000	87.73372	3.03000	100.21771					0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	100.00000	84.04552	100.00000	80.75221				0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
FRS36	On 07/12/2023	Spot Bond	2.34000	126.08190	2.34000	273.02404					0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000	127.07994	2.23000	275.18772					0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000	120.71494	2.95000	261.38919					0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69500	100.46754	2.69500	127.86206					0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.36722					0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22500	131.73394	2.22500	127.68252					0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57039					0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.81546					0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.19711					0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000	108.25212	2.43000	108.23045					0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	25.17549	104.97509	24.98068					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	29.28713	101.07593	29.06801					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.64030	100.44759	21.47929					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	27.60379	100.76967	27.39783					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.03000	119.78318	2.03000	119.76323					0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000	97.34488	2.31000	111.80211					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.72399					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.34000	97.08391		2.34000	111.50211			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.84039			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	125.27230		2.43000	343.69771			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.08578			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.69382			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.37500	103.90316		6.37500	103.84900			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.26500	104.46947		7.26500	104.40771			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.70000	105.44238		7.70000	105.37638			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.81500	110.96863		7.81500	110.89854			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.28000	105.06695		8.28000	104.99634			0.00	0	1,070,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.49000	104.44392		8.49000	104.37237			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.03000	96.41036		9.03000	96.33982			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.11000	112.47218		9.11000	112.38963			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.47000	101.01754		9.47000	103.71101			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.90000	96.69353		9.90000	101.35743			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.64500	86.66730		9.64500	86.60004			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03176			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.04618			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.08218			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.13981			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.18302			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.37012			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.58405			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.65373			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.50762			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.71651			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.78625			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.84437			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	102.10006			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.81896			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81689			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.73000		104.76459		8.73000	104.69084			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			32,910,000,000.00	329,100	109,700.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14203			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.54586		100.00000	10.46771			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.30022		100.00000	18.16460			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.55487		100.00000	11.46423			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	100.35715			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.37102			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.38822			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41208			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	100.59191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61379			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.14801			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.33636			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.79349			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.06430			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.86261			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.65402			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45885			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.13636		100.00000	10.92944			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70547			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.25371			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.22970			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.23235			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38322			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.14203			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	100.54136			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.15108	100.94183		7.15108	99.95154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.56499			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.15193	100.85654		8.15193	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	100.59536			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.60250	100.89027		8.60250	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	100.63244			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	100.55404			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68832			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71169			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.10101			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.76000	102.00888		8.76000	101.93762			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.72000	109.32481		7.72000	109.25620			0.00	0	730,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.06000	128.64105		2.06000	278.57212			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.06000	131.46930		2.06000	284.69669			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		8.99000	102.77019		8.99000	102.69532			0.00	0	3,733,600,000.00
HWAY35	On 31/07/2035	Spot Bond		8.99000	102.81418		8.99000	102.73928			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.62192		100.00000	23.44687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		59.47140		100.00000	59.03070			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.42035		100.00000	28.20974			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.96130		100.00000	25.77308			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		92.02551		100.00000	91.34552			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.64200		10.00000	106.55800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72500		117.85302		1.70000	118.10209			26,675,035,680,000.00	15,463,788,800	86,811,564,300.00
I2038	On 31/01/2038	Spot Bond	1.83000		123.99739		1.83000	123.97868			32,037,114,234,000.00	17,506,619,800	95,786,864,600.00
I2046	On 31/03/2046	Spot Bond	1.84000		126.17446		1.84000	126.15543			7,361,838,160,000.00	4,000,999,000	80,965,932,100.00
I2050	On 31/12/2050	Spot Bond	1.89000		133.31608		1.87500	133.78724			117,436,096,512,000.00	62,135,500,800	74,785,550,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.18500		104.68045		7.18500	104.61896			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.49011			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38098			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.81500		105.74920		7.81500	105.68203			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.63000		110.59873		7.63000	110.53012			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.63500		100.84307		7.63500	100.78150			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20785			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000		99.53892		2.15000	128.54008			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29500		103.03075		2.29500	131.12847			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91795			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47197			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.75000		106.05215		7.75000	105.98571			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36894			0.00	0	4,795,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.15826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.04748			0.00	0	2,705,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.27500	100.34554		8.27500	100.27850			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.66000	95.08453		8.66000	95.01775			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12624			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.83000	101.39908		7.83000	101.33491			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.71000	102.01185		8.71000	101.93980			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.11390			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.22334			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.43718		7.90000	99.37335			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.05500	100.51512		8.05500	100.44936			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.24552			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.40000	102.10867		7.40000	102.04720			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.01500	103.99936		8.01500	103.93275			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.02000	107.47704		9.02000	107.39978			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.88386			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35426			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29816			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.30432			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.31034			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00743		100.00000	0.00738			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.44836		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	8.29000	102.88410	8.29000	102.81524		0.00		0	0.00	
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.63832		0.00		0	0.00	
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.69360		0.00		0	0.00	
IDCG06	On 24/11/2024	Spot Bond	9.32000	103.64318	9.32000	103.56497		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.63679	5.00000	101.59538		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.63679	5.00000	101.59538		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.21852	5.00000	100.17751		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.64141	5.00000	101.60005		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.71027	4.00000	101.67688		0.00		0	0.00	
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.33628	4.00000	101.30321		0.00		0	0.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.11137	100.00000	43.78448		0.00		0	0.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000	43.93763	100.00000	43.61202		0.00		0	0.00	
IDW03U	On 30/06/2016	Spot Bond	100.00000	43.93763	100.00000	43.61202		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	108.17990	9.20000	108.09973		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.91196		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.54984	100.00000	8.48648		0.00		0	0.00	
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.56152		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	8.56500	103.79240	8.56500	103.71984		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.83515		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000	13.42177	100.00000	16.65558		0.00		0	0.00	
IN253U	On 04/07/2015	Spot Bond	100.00000	87.11120	100.00000	86.29454		0.00		0	0.00	
IN269U	On 25/07/2017	Spot Bond	100.00000	14.17421	100.00000	14.06918		0.00		0	0.00	
IN272U	On 10/11/2017	Spot Bond	100.00000	15.28635	100.00000	15.17180		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN276U	On 30/06/2021	Spot Bond	100.00000		1.26333	100.00000	1.25609				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.36023	100.00000	9.29086				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.57885	100.00000	10.49776				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.29483	100.00000	10.21854				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.19380	100.00000	29.97005				0.00	0	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		71.85039	100.00000	71.42857				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.87932				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.86211	6.30000	99.75894				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.62171	6.30000	99.51904				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.11745	6.50000	99.01259				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.99513	6.50000	98.89053				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.87312	6.50000	98.76877				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.62999	6.50000	98.52616				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.50887	6.50000	98.40530				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.14032				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.70641		102.98658	10.70641	102.27237				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.70641		101.73879	10.70641	101.49856				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.26885				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.24476				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.41873	6.50000	102.36475				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.27226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21283			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61943			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22136			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.42430			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91581			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91682			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59373			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.79781			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.70049			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.22283			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53254			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.42753			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.02621			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		86.49289		100.00000	85.88235			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71530			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66387			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67226			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.32500	103.94624		8.32500	103.87639			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87861			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.89917			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.91290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60576			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.63566			0.00	0	206,000,000.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51684			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.04000		103.80301		9.04000	103.72697			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.18374			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.32000		107.15573		8.32000	107.08336			0.00	0	1,630,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.82690			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.70273			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.15131			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29085			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36500		102.31792		8.36500	102.24959			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.78292			0.00	8,000,000,000	4,000,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.62892			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38500		96.21440		3.38500	125.89644			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.62500		142.61038		3.62500	148.04749			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00347			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.76705			0.00	4,000,000,000	2,000,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.63119			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.48717			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.09206			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		97.97842		3.70000	98.80394			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		97.89674		3.70000	105.16624			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.58900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.93068			0.00	2,400,000,000	1,200,000,000.00
IV08	On 30/04/2018	Spot Bond		9.89500	114.37970		9.89500	114.28819			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.46330			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.72500	141.08758		3.72500	141.04467			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.30000	99.94825		6.30000	99.84490			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.30000	99.82769		6.30000	99.72460			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.40000	99.70280		6.40000	99.59833			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.40000	99.58094		6.40000	99.47673			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.50000	99.08247		6.50000	98.97768			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.50000	98.96024		6.50000	98.85571			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.50000	98.83831		6.50000	98.73404			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	98.59535		6.50000	98.49159			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		100.00000	79.52070		100.00000	100.00000			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	100.73611			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.59774			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78995			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87411			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.79089			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.53688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68473			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68906			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69772			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65875			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53798			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31850			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.18606			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.94368			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.51015			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.49504			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.85452			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66773			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.37130			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28613			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10230			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.96461			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.98901			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.98901			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.61500		103.21748		8.61500	103.14536			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.48732		100.00000	12.40369			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.63879		100.00000	10.55995			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49870			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.71000		103.68629		8.71000	103.61306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.32441			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.94384			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.17210			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.54233			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.35663			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46948			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.16500	102.49506		7.16500	102.43561			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.15697			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.79361			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.57386			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.22161			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.06029			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		100.00000	16.19592		100.00000	8.63312			0.00	0	5,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.36087			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30780			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40810			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	40.46626		100.00000	40.17288			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.01816			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	94.05103		100.00000	93.34210			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29460			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.34197			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.48322			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	53.40417		100.00000	53.00842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.98840			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.28447			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.97000		147.66792		7.97000	147.57230			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.02189			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04519			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.20621			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49761			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.06396			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.00518			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.66000		101.94774		9.66000	101.86806			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23607			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.43000		98.38578		8.43000	98.31848			0.00	0	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.48000		77.13215		8.48000	100.50544			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.33000		99.35255		9.33000	99.27790			0.00	0	800,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.48699			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.82470			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.68500		102.66511		9.68500	102.58511		20,144,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.98754			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	102.38325			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.86078			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.84203			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.83056			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.62053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.58387			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13975			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.78093			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.48799			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.02279			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.04525			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20832			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61680			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.01206			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.70443			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99408			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46557			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.02684			0.00	0	2,700,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53921			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59519			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.13142			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.07879			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.08057			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25586			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	99.18478		100.00000	100.00000			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.64866		100.00000	37.36966			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	91.47870		100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.46842	100.00000	21.30933				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.03757	100.00000	15.91872				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.12466	100.00000	16.00517				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.46173	100.00000	15.34587				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.27500		105.66360	8.27500	105.59302				0.00	0	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.29500		105.12328	8.29500	105.05289				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25219				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.68232				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.82081				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.85595				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.56500		104.69296	7.56500	104.62891				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.26500		104.57718	8.26500	104.50701				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.96500		106.42489	8.96500	106.34757				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.03895				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.07498				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.01000		106.26354	9.01000	106.18466				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.33500		104.25026	7.33500	104.18804				0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.64074				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.49000		102.46157	8.49000	102.39138				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.20598				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.84000		112.75480	8.84000	109.80046			7,072,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	101.70835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.82280	100.00000	24.63885				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.73314				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.19000		102.40115	8.19000	102.33343				0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.28500		101.69627	7.28500	101.63715				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.18000		105.11814	8.18000	105.04832				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.41656	100.89771	6.20003				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.50111	100.61875	6.28259				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	99.94365				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	99.93910				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	99.93359				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.92697	100.00000	0.73608				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.92697	100.00000	0.73608				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.38500		101.30731	8.38500	101.23837				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.40242	7.66500	99.34048				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.53000		103.69898	8.53000	103.62722				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.29000		109.00124	8.29000	108.92790				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.65997				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.72000		110.26597	8.72000	110.18801				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.73696			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.65000		104.40438		8.65000	104.29003			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.65352			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.79000		100.11889		8.79000	8.79000		188,985,000,000,000.00	21,500,000,000	21,500,000,000.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.81048			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.44000		100.10197		9.44000	9.44000		2,437,408,000,000,000.00	58,200,000,000	53,200,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54974			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.57672			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87249			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89864			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.93094			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.05834			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	100.00000		15.46288		100.00000	100.00000		3,720,000,000,000,000.00	37,200,000,000	37,200,000,000.00	
NBK23B	On 12/02/2020	Spot Bond	100.00000		8.97187		100.00000	100.00000		1,100,000,000,000,000.00	11,000,000,000	9,000,000,000.00	
NBK24B	On 11/02/2022	Spot Bond	100.00000		7.95356		100.00000	100.00000		120,000,000,000,000.00	1,200,000,000	1,200,000,000.00	
NBK25B	On 12/02/2025	Spot Bond	100.00000		8.19707		100.00000	100.00000		9,800,000,000,000,000.00	98,000,000,000	98,000,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	7.15500		106.35475		7.15500	106.29280			0.00	0	820,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.13790			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.09500		117.37666		8.09500	117.29949			0.00	0	1,610,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.14500		39.18447		10.14500	39.15337			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08500		103.59328		7.08500	103.53370		2,125,500,000,000.00	300,000,000	1,080,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63735			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.57490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.42500	105.76420		7.42500	105.70032			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05481			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.81975			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23369			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83863			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65932			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61769			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.64112			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51621			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	100.38610			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.32453			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.03837			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83577			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.93908			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12180			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06416			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48438			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02883			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01196			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.01125			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.28235			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.16510			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.31500	111.06644		9.31500	112.35548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.15795			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.35000	109.76826		9.35000	111.27561			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.16510			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.04778			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08742			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.17654			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.19084			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.87500	105.89475		7.87500	105.82699			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.43956			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.41118			0.00	10,000,000,000	5,000,000,000.00
NED15	On 08/04/2024	Spot Bond		9.47500	108.63169		9.47500	109.72711			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.68272			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.72304			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.69888			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70005			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.00250		9.44500	120.90999			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.13996			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.24000	169.16550		2.24000	169.13446			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.56000	95.93692		2.56000	138.50086			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.06000	106.17308		8.06000	106.10358			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	8.69000	109.47118		8.69000	109.67169			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.63575			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.62916			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.54714			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.60257			0.00	0	5,300,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.56933			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.89000	109.48417		8.89000	111.67079			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.60262			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.63580			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.61365			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.09000	109.49739		9.09000	109.68874			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68019			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.65796			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.66904			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.07866			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.94363			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.70227			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.02000	116.17504		8.02000	116.09977			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.74000	123.00221		8.74000	122.91504			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500	173.11728		2.13500	173.08699			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000	123.74771		9.47000	123.65337			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.80857			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.66912			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38917			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.62981			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.86141			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.32533			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.31437	100.00000	19.17434				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		58.15274	100.00000	57.72180				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17500		103.88441	7.17500	103.82406				0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.74030				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.21000		102.33113	9.21000	102.13967				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.10923	100.00000	33.85364				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	97.63000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.97007				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.39285				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.64200	10.00000	106.55800				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.29123				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.47890				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.09313				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.09706				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.42749				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.94000		105.19952	8.94000	105.52770				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.33738				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.34653				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.35065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.35980			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.39907			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.40819			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31804			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.39000	45.52639		7.39000	45.49917			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.18500	109.79781		6.18500	109.74240		547,601,345,000,000.00	88,537,000,000	35,247,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.21500	96.54443		6.21500	96.49547			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31500	116.34034		6.31500	116.28041		504,248,141,313,000.00	79,849,270,200	26,089,454,800.00	
R159P	On 15/09/2016	Spot Bond	6.14500	90.90987		6.14500	90.86428			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.60500	123.96356		7.57000	124.19821		6,193,767,205,187,000.00	29,357,949,400	29,721,329,200.00	
R187P	On 21/12/2026	Spot Bond	7.31000	42.72839		7.31000	42.70311			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.23000	40.16444		7.23000	40.14094			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	285.94471		1.73000	285.28503		3,899,714,490,000.00	2,293,949,700	32,928,203,200.00	
R202	On 07/12/2033	Spot Bond	1.74000	234.74129		1.71000	235.72635		3,765,060,546,000.00	2,163,827,900	68,189,333,400.00	
R2023	On 28/02/2023	Spot Bond	7.31500	106.22136		7.32000	106.12765		4,613,931,668,615,500.00	30,749,373,700	76,001,297,500.00	
R203	On 15/09/2017	Spot Bond	6.60500	107.33799		6.63000	107.22030		6,273,222,426,643,500.00	49,768,724,700	60,488,323,800.00	
R2030	On 31/01/2030	Spot Bond	7.94500	100.82372		7.94500	100.75865		1,650,538,498,035,000.00	07,745,563,000	00,377,706,400.00	
R2032	On 31/03/2032	Spot Bond	8.12000	104.32666		8.12000	104.25824		2,974,676,168,352,000.00	66,339,429,600	48,705,792,200.00	
R2037	On 31/01/2037	Spot Bond	8.19500	103.45249		8.19500	103.38365		356,786,542,695,000.00	43,537,101,000	36,648,092,800.00	
R204	On 21/12/2018	Spot Bond	6.81500	105.18665		6.84500	105.02602		2,332,672,852,912,000.00	42,285,084,800	26,381,382,500.00	
R2044	On 31/01/2044	Spot Bond	8.27000	105.62825		8.27000	105.55734		3,583,188,871,276,000.00	33,275,558,800	39,456,398,300.00	
R2048	On 28/02/2048	Spot Bond	8.25000	109.72056		8.25000	109.64707		2,916,337,922,025,000.00	53,495,505,700	48,098,180,300.00	
R207	On 15/01/2020	Spot Bond	6.97000	101.77976		7.01000	101.55675		2,628,720,911,093,000.00	77,147,906,900	43,688,900,000.00	
R208	On 31/03/2021	Spot Bond	7.09500	100.87844		7.14000	100.60251		2,560,883,971,041,000.00	60,942,067,800	89,175,730,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.18000	83.12143	8.14000	83.40782					2,950,152,548,644,000.00	60,654,345,800	21,254,351,200.00
R210	On 31/03/2028	Spot Bond	1.72500	175.53089	1.72500	175.50605					13,239,632,715,000.00	7,675,149,400	21,393,221,800.00
R211	On 31/01/2017	Spot Bond	1.45000	130.28622	1.45000	130.27061					1,771,225,460,000.00	1,221,534,800	30,781,895,100.00
R212	On 31/01/2022	Spot Bond	1.72000	136.01038	1.72500	135.94793					5,898,442,096,000.00	3,429,326,800	28,345,031,800.00
R213	On 28/02/2031	Spot Bond	8.05500	93.85860	8.00000	94.25636					5,262,787,205,181,000.00	53,356,574,200	24,002,000,000.00
R214	On 28/02/2041	Spot Bond	8.19500	84.90317	8.19500	84.84667					2,421,119,479,427,000.00	95,438,618,600	91,625,511,100.00
R227C	On 15/03/2015	Spot Bond	6.37500	99.53064	6.37500	99.47876					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.21500	96.54443	6.21500	96.49547					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.13500	93.71285	6.13500	93.66593					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.14500	90.90987	6.14500	90.86428					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.28500	97.89295	6.28500	97.84348					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.15500	95.01562	6.15500	94.96816					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.13500	92.20285	6.13500	92.15694					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.19500	89.36277	6.19500	89.31784					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.60500	85.87469	6.60500	85.82871					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.65500	83.01503	6.65500	82.97025					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.85000	79.83656	6.85000	79.79225					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.83000	77.25011	6.83000	77.20736					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.81000	74.76191	6.81000	74.72066					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.80000	72.33396	6.80000	72.29411					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.97000	69.34385	6.97000	69.30471					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.95000	67.08432	6.95000	67.04656					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.06000	64.39583	7.06000	64.35902					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	7.03000	62.32364	7.03000	62.28816				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.00000	60.33563	7.00000	60.30143				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.97000	58.42799	6.97000	58.39501				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.93000	56.64274	6.93000	56.61095				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.89000	54.93331	6.89000	54.90265				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.51000	50.21600	7.51000	50.18550				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.47000	48.58267	7.47000	48.55331				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.43000	47.02062	7.43000	46.99236				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.39000	45.52639	7.39000	45.49917				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.35000	44.09668	7.35000	44.07045				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.31000	42.72839	7.31000	42.70311				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.27000	41.41857	7.27000	41.39420				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.23000	40.16444	7.23000	40.14094				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.71116				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.39583				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.17100				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.96046				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.55155				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.36980	100.00000	20.21717				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.20940	100.00000	14.10410				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.90416	100.00000	24.71961				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.07456	100.00000	55.65436				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.43707	100.00000	32.19125				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.17836	100.00000	16.04021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.89189	100.00000	8.80938				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.99217	100.00000	12.88122				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.10911	100.00000	11.01424				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.27467	100.00000	9.19547				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.02604				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.35381				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.40509				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.65115				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.73637				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.95351				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.39901				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.53600				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.53983				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.98886				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.63269				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.17302				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.37839				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.48726				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.59867				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.44482				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.20904				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.51157				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	85.48315			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.87402			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.46056			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.25655			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40961			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.66039			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.14394			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.32524		12.35000	102.22367			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.68368		100.00000	13.58114			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90683			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14229			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.26912		100.00000	4.23748			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	23.15800		100.00000	22.98639			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	53.29568		100.00000	52.89631			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.93572		100.00000	13.88455			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.14575		100.00000	32.90544			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.88418			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	77.19938			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.44000	110.45659		8.44000	110.38135			0.00	0	860,000,000.00
RW23	On 10/12/2023	Spot Bond		8.57000	107.48624		8.57000	107.41193			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.23000	91.97903		9.23000	109.64015			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.32084			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.51500	107.86359		7.51500	107.79766			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	106.64200		10.00000	106.55800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.58654			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.68000		104.40021		8.68000	104.32713			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.36819			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.56947			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.98208			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.42206			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.41504			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.92422			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.41493			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.89500		102.92896		6.89500	102.87171			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.34500		103.10861		8.34500	103.03916			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.64500		108.95830		7.64500	108.89057			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.77883		7.96000	108.70848			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500		109.07827		7.43500	109.01230			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.03000		104.00198		8.03000	103.93415			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.58000		108.99541		7.58000	108.92822			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67500		108.94118		7.67500	108.87321			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.22921			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85871			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.68000		106.42191		7.68000	106.35546			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88054			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.11056			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.95571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	8.61000	109.07293		8.61000	108.99718			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.47000	106.51330		9.47000	106.43166			0.00	0	190,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.93636			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.75520			0.00	0	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.87657			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.97813			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.42500	103.60351		8.42500	103.53267			0.00	0	990,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.23759		100.00000	19.11084			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.86000	107.66335		8.86000	107.58729			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56081			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.37000	102.69520		8.37000	102.62583			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.48000	93.10819		9.48000	93.03674			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69210			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.22000	105.85799		9.22000	105.77938			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10993			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.14039			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.37000	108.72069		9.37000	108.63822			28,110,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.30425			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.31233			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.41000	98.65704		8.41000	98.58971			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.49000	97.90309		9.49000	97.82789			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.05000	97.87014		10.05000	97.79064			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.84000	100.96219		8.84000	100.88984			0.00	0	240,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.31500	106.57582		7.31500	106.51237			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.34000		126.08190		2.34000	273.02404			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500		100.88211		2.09500	128.67500			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		19.89997		100.00000	19.74916			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	100.63029			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.51698		100.00000	24.33529			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000		113.37632		2.72000	127.15246			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.41873		6.50000	102.36475			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.57212			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.99829			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.40227			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.66000		101.34854		8.66000	101.27775			0.00	0	330,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.18556			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90993			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10713			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		26.02435		100.00000	25.83567			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.64200		10.00000	106.55800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.33287			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.22064		100.00000	97.18310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30230			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	37.00088		100.00000	36.72668			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.03538		100.00000	32.79058			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	33.33288		100.00000	33.08587			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.97000	107.12036		8.97000	106.99061			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56751			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94119			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.56500	102.91219		7.56500	102.84957			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.44500	101.54790		8.44500	100.71373			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.03000	104.00198		8.03000	103.93415			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.73038			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84732			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.19671			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.68382			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.72967			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06869			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.73000	103.71804		7.73000	103.65323			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54737			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83387			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.59665			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.69000	100.12826		8.69000	100.05808			0.00	0	710,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.64796			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05479			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39826			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond			8.74800		93.25154		8.74800	93.18576			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			8.24000		95.51608		8.24000	95.45253			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			8.27000		96.58048		8.27000	96.51564			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.25353			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			7.81000		104.50812		7.81000	104.44179			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.45000		110.01250		2.45000	110.40976			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			7.79500		101.90605		7.79500	101.84184			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			8.22500		99.77901		8.22500	101.76315			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.33000		109.90012		9.33000	109.81755			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.44840			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			9.35000		83.93647		9.35000	83.87293			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.50209			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond			0.00000		100.00000		0.00000	101.60084			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.57045			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.03610			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.63617			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond			0.00000		100.00000		0.00000	101.17548			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.60420			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.93088			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.81068			0.00	2,400,000,000	600,000,000.00
SY1205	On 09/03/2015	Spot Bond			0.00000		100.00000		0.00000	99.58568			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond			0.00000		100.00000		0.00000	99.56810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.44773			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91382			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.72642			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91276			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.68717			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.69079			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.58079			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.70646			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64500	108.24423		6.64500	108.18593			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.18000	109.16578		8.18000	109.09366			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.82047		100.00000	43.50277			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48731			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.21184			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45631			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87550			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00294			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05342			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.86689			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.24623			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28165			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30958			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56500	101.97806		7.56500	101.91532			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.50760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.52092			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.61720		7.83000	100.55317			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50025			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51692			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54543			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.50025			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51692			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.34668		7.16000	100.50654			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.54956			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54689			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.61066			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60204			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.86094			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83148			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.49959			0.00	0	2,000,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.52092			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.68688		8.73000	100.56812			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21655			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51692			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.31500		99.43343		8.31500	100.19661			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50694			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.53061			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.54356		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.55494		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60933		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60668		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.59816		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.81509		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.81771		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.82364		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	101.69529		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.75258		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.61000	103.42340	8.61000	106.33499		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.59544		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.66992		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.52000	104.09071	8.52000	103.83855		0.00		0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.08147		0.00		0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.08585		0.00		0	0.00	
TH12A9	On 21/08/2019	Spot Bond	8.63000	99.01864	8.63000	99.41991		0.00		0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.90152		0.00		0	0.00	
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.76567		0.00		0	0.00	
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.09075		0.00		0	0.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.08476		0.00		0	0.00	
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.93582		0.00		0	0.00	
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.09948		0.00		0	0.00	
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.82833		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.62628			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.13488			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53129			0.00	6,000,000,000	3,000,000,000.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.20412		101.06155	6.15771			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79423			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.52115			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52791			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.52115			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.52791			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.53129			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51709			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52791			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56508			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.56508			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56508			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61909			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.63258			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88472			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90147			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89477			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.31500	104.44293		7.31500	104.38106			0.00	0	680,000,000.00
TL20	On 22/02/2020	Spot Bond	8.96000	88.34996		8.96000	88.25713			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.64200		10.00000	106.55800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.56000	106.49389		7.56000	106.42842		340,200,000,000,000.00		45,000,000,000	26,670,000,000.00
TN20	On 17/09/2020	Spot Bond	8.82000	111.67390		8.82000	111.59405		273,420,000,000,000.00		31,000,000,000	20,330,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.00098		100.00000	0.99356			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.02500	113.57121		9.02500	113.48816		126,530,500,000,000.00		14,020,000,000	11,320,000,000.00
TN25	On 19/08/2025	Spot Bond	9.24000	101.64906		9.24000	101.57424		22,176,000,000,000.00		2,400,000,000	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.31000	99.26336		9.31000	99.18853		130,340,000,000,000.00		14,000,000,000	10,700,000,000.00
TN30	On 09/10/2030	Spot Bond	9.61500	110.81075		9.61500	110.72501			0.00	0	4,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.10500	109.68560		10.10500	109.59651			0.00	0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28620			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.84019			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.94286			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.94140			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.94117			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.91823			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.94132			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81908			0.00	0	110,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.64200		10.00000	106.55800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.79519			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.81105			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62012			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.65962			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.64497		10.00000	100.38604			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.65379		9.75000	100.37641			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.66277		100.00000	10.37861			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.19659			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.26962			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.31018			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.31829			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.54502			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.04519			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.86565		100.00000	11.77674			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.59544			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.62714			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.37692			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.12517			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.87624			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.13563			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	97.87421			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.28163			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.07436			0.00	2,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.78849			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.48844			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.21493			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.76468			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.63469			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.15517			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.70222			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.33937			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.70837			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74238			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.50349			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.12227		100.00000	15.01263			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40997			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39235			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37472			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56767			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53630			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44692			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41009			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.20493			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05413			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.54568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60205				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.41105				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.54041				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.54000	114.95653	8.54000	114.87689				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.49575	100.00000	8.44427				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.29921	100.00000	8.24892				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86739				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.35245				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.08265				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.08511				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.08529				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.94834				0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.97337				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.97551	100.00000	7.92718				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.77898	100.00000	7.73184				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00023	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.70500	109.68835	6.70500	109.62842				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000	234.82935	1.94000	234.79177				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.50500	102.65224	6.50500	102.59836				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.13000	105.83986	7.13000	105.77843				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.40000	107.74684	7.40000	107.68197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	7.63500	107.80880		7.63500	107.74188			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.68000	108.44764		7.68000	108.37993			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.13500	97.79731		6.13500	97.74911			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06500	96.07402		6.06500	96.02672			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13500	97.78124		6.13500	97.73305			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.79000	73.47501		6.79000	73.43436			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	62.67784		100.00000	62.32177			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.17617		100.00000	32.98770			0.00	0	0.00

Total for j-Bonds : 1.07e+017 1,940,553,300 177 716 408 000.00

Grand Total: 1.07e+017 1,940,683,247 177 720 555 374.00