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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2015

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 16/02/2015	Any day expiry		11.70980	11.70980		11.75650	11.75650		8.89	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.70980	11.70980		11.75650	11.75650		11.54	0.00	0	681.00
\$ / R	On 23/02/2015	Any day expiry		11.71740	11.71740		11.76030	11.76030		13.67	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	521.13270	0.52113	564.51150	0.56451	521.133	14.90	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.72120	11.72120		11.76410	11.76410		13.93	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.48170	0.00048	0.73910	0.00074	0.482	17.23	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	3.04720	0.00305	3.32300	0.00332	3.047	14.29	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	188.39150	0.18839	226.47090	0.22647	188.392	13.99	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.04550	0.00005	0.07260	0.00007	0.045	33.49	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.72310	11.72310		11.76600	11.76600		14.00	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.72500	11.72500		11.76790	11.76790		14.38	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	201.66460	0.20166	237.65870	0.23766	201.665	14.23	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	61.58640	0.06159	79.08130	0.07908	61.586	15.96	0.00	0	10,000.00
\$ / R	On 09/03/2015	Any day expiry		11.74410	11.74410		11.78720	11.78720		14.06	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	265.63780	0.26564	300.82950	0.30083	265.638	13.76	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.74980	11.74980		11.79300	11.79300		14.16	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.75750	11.75750		11.80070	11.80070		14.04	53,038,082.50	4,511	1,188,878.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.19400	0.00019	0.25290	0.00025	0.194	17.26	0.00	0	69,965.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.47570		0.00048		0.58880	0.00059	0.476	16.29	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	1.03680		0.00104		1.22620	0.00123	1.037	15.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	2.32290		0.00232		2.62070	0.00262	2.323	14.68	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	2.88550		0.00289		3.21490	0.00321	2.886	14.48	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	3.42960		0.00343		3.78320	0.00378	3.430	14.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	3.58050		0.00358		3.93990	0.00394	3.581	14.29	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	5.49250		0.00549		5.89840	0.00590	5.493	13.90	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	8.37700		0.00838		8.78550	0.00879	8.377	13.52	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	765.87700		0.76588	809.48550	0.80949		765.877	13.52	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	534.58610		0.53459	575.57970	0.57558		534.586	13.12	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	34.85020		0.03485	31.92280	0.03192		34.850	13.21	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	44.16710		0.04417	40.37870	0.04038		44.167	13.30	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	412.68400		0.41268	451.09170	0.45109		412.684	13.39	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	397.59620		0.39760	435.56150	0.43556		397.596	13.43	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	60.09620		0.06010	54.86150	0.05486		60.096	13.43	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	70.83070		0.07083	64.64400	0.06464		70.831	13.50	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	361.20830		0.36121	397.97000	0.39797		361.208	13.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	313.60890		0.31361	348.45880	0.34846		313.609	13.65	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	307.13810		0.30714	341.69520	0.34170		307.138	13.67	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	99.63810		0.09964	90.99520	0.09100		99.638	13.67	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	276.04830		0.27605	309.07220	0.30907		276.048	13.76	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	247.08520		0.24709	278.47510	0.27848		247.085	13.85	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	172.62880		0.17263	158.39720	0.15840		172.629	13.98	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	195.56090		0.19556	223.45610	0.22346		195.561	14.04	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	191.39820		0.19140	218.40690	0.21841		191.398	14.09	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	157.53520		0.15754	179.18710	0.17919		157.535	14.60	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	141.31800		0.14132	161.23920	0.16124		141.318	14.89	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	290.78060		0.29078	267.16420	0.26716		290.781	14.94	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	113.73940		0.11374	130.45840	0.13046		113.739	15.46	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	356.23940		0.35624	329.75840	0.32976		356.239	15.46	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	102.08970		0.10209	117.35280	0.11735		102.090	15.74	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	40.66050		0.04066	46.98200	0.04698		40.661	18.35	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	783.16050		0.78316	746.28200	0.74628		783.161	18.35	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	35.06210		0.03506	40.52120	0.04052		35.062	18.84	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	33.20540		0.03321	38.37540	0.03838		33.205	19.02	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	23.10420		0.02310	26.66500	0.02667		23.104	20.29	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	15.69800		0.01570	18.30700	0.01831		15.698	21.57	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	2.30260		0.00230	3.52740	0.00353		2.303	26.41	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.77760		11.77760	11.82180	11.82180			14.10	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	6.49640		0.00650	6.59630	0.00660		6.496	13.76	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	16.93220		0.01693	16.68740	0.01669		16.932	13.19	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	25.56680		0.02557	24.88150	0.02488		25.567	12.94	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	312.78690		0.31279	345.26840	0.34527		312.787	13.83	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	213.99330		0.21399	237.81290	0.23781		213.993	14.40	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	6.93090		0.00693	7.44810	0.00745		6.931	31.14	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.78660		11.78660	11.83140	11.83140			14.21	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	35.66980		0.03567	34.29260	0.03429		35.670	12.83	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	110.97120		0.11097	123.97310	0.12397		110.971	16.37	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/04/2015	Any day expiry		11.83840	11.83840	11.88380	11.88380		14.26	0.00	0	2,700.00
\$ / R	10.80	Put	Any day expiry	16.71960	0.01672	15.34290	0.01534	16.720	13.03	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	49.61030	0.04961	45.93580	0.04594	49.610	12.67	0.00	0	250.00	
\$ / R	12.00	Call	Any day expiry	245.10150	0.24510	263.92380	0.26392	245.102	14.92	0.00	0	250.00	
\$ / R	15.15	Call	Any day expiry	24.33630	0.02434	23.77980	0.02378	24.336	30.04	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.89930	11.89930	11.94100	11.94100		14.37	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	25.92220	0.02592	22.95270	0.02295	25.922	12.71	0.00	0	300.00	
\$ / R	10.94	Put	Any day expiry	38.65670	0.03866	34.70210	0.03470	38.657	12.65	0.00	0	3,655.00	
\$ / R	11.15	Put	Any day expiry	66.97390	0.06697	61.15360	0.06115	66.974	12.55	0.00	0	250.00	
\$ / R	11.90	Call	Any day expiry	361.95110	0.36195	381.56430	0.38156	361.951	14.37	0.00	0	3,655.00	
\$ / R	12.21	Call	Any day expiry	263.89950	0.26390	277.01050	0.27701	263.900	15.67	0.00	0	250.00	
\$ / R	15.48	Call	Any day expiry	46.24250	0.04624	46.47370	0.04647	46.243	30.24	0.00	0	300.00	
\$ / R		On 09/06/2015	Any day expiry		11.92490	11.92490	11.96700	11.96700		14.34	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.93070	11.93070	11.97300	11.97300		14.54	373,908,138.00	31,340	117,748.00
\$ / R	10.73	Put	Foreign Exchange Future	26.04210	0.02604	23.83290	0.02383	26.042	12.69	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	27.11470	0.02711	24.78520	0.02479	27.115	12.63	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	31.26500	0.03127	28.54400	0.02854	31.265	12.63	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	50.72660	0.05073	46.20830	0.04621	50.727	12.60	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	53.38260	0.05338	48.62260	0.04862	53.383	12.60	0.00	0	55,000.00	
\$ / R	11.30	Call	Foreign Exchange Future	738.55710	0.73856	771.47780	0.77148	738.557	12.56	0.00	0	2,170.00	
\$ / R	11.48	Call	Foreign Exchange Future	617.13880	0.61714	646.22020	0.64622	617.139	12.99	0.00	0	1,600.00	
\$ / R	11.50	Call	Foreign Exchange Future	605.07790	0.60508	633.70070	0.63370	605.078	13.05	0.00	0	3,940.00	
\$ / R	11.50	Put	Foreign Exchange Future	174.37790	0.17438	160.70070	0.16070	174.378	13.05	0.00	0	1,750.00	
\$ / R	11.60	Call	Foreign Exchange Future	547.86850	0.54787	574.18930	0.57419	547.868	13.38	0.00	0	500.00	
\$ / R	11.65	Call	Foreign Exchange Future	521.16730	0.52117	546.33430	0.54633	521.167	13.55	0.00	0	800.00	
\$ / R	12.30	Call	Foreign Exchange Future	279.60310	0.27960	292.56430	0.29256	279.603	15.94	0.00	0	1,600.00	
\$ / R	12.56	Call	Foreign Exchange Future	223.91500	0.22392	233.77820	0.23378	223.915	16.99	0.00	0	1,750.00	
\$ / R	12.63	Call	Foreign Exchange Future	211.34430	0.21134	220.53950	0.22054	211.344	17.26	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	158.82900	0.15883	165.21850	0.16522	158.829	18.71	0.00	0	65,000.00	
\$ / R	13.22	Call	Foreign Exchange Future	135.67280	0.13567	140.88740	0.14089	135.673	19.55	0.00	0	22,850.00	
\$ / R	13.46	Call	Foreign Exchange Future	114.68060	0.11468	118.96440	0.11896	114.681	20.39	0.00	0	22,320.00	
\$ / R		On 26/06/2015	Any day expiry		11.95830	11.95830	12.00100	12.00100		14.49	29,918,750.00	2,500	4,136.00
\$ / R	10.80	Put	Any day expiry	35.81290	0.03581	32.12130	0.03212	35.813	12.57	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	83.68060	0.08368	77.03060	0.07703	83.681	12.53	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	274.25020	0.27425	285.87760	0.28588	274.250	16.48	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	58.73960	0.05874	61.02270	0.06102	58.740	29.60	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		12.02310	12.02310	12.06710	12.06710		14.56	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	44.68620	0.04469	42.09370	0.04209	44.686	12.38	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	97.38780	0.09739	90.02640	0.09003	97.388	12.42	0.00	0	250.00	
\$ / R	12.71	Call	Any day expiry	292.16900	0.29217	303.21970	0.30322	292.169	17.18	0.00	0	250.00	
\$ / R	16.15	Call	Any day expiry	76.70050	0.07670	79.96110	0.07996	76.701	28.89	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		12.08020	12.08020	12.12650	12.12650		14.82	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	53.88310	0.05388	51.01030	0.05101	53.883	12.40	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	107.74500	0.10774	99.33250	0.09933	107.745	12.36	0.00	0	250.00	
\$ / R	12.97	Call	Any day expiry	300.46290	0.30046	311.09100	0.31109	300.463	17.84	0.00	0	250.00	
\$ / R	16.50	Call	Any day expiry	88.14450	0.08814	90.30770	0.09031	88.145	28.62	0.00	0	300.00	
\$ / R		On 10/09/2015	Any day expiry		12.10780	12.10780	12.15650	12.15650		14.77	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.11570	12.11570	12.16510	12.16510		14.76	0.00	0	30,148.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	40.14240		0.04014		38.01730	0.03802	40.142	12.81	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,558.31750		1.55832	1,605.47500	1.60548	1,558.318	12.72	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	79.31480		0.07931	72.53130	0.07253	79.315	12.15	0.00	0	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,198.50880		1.19851	1,240.89720	1.24090	1,198.509	12.17	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	82.80880		0.08281	75.79720	0.07580	82.809	12.17	0.00	0	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	124.10230		0.12410	114.59400	0.11459	124.102	12.33	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	146.68650		0.14669	135.94060	0.13594	146.686	12.41	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	209.83300		0.20983	195.96050	0.19596	209.833	12.59	0.00	0	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	227.10160		0.22710	209.07750	0.20908	227.102	12.73	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	770.02850		0.77003	799.39710	0.79940	770.029	12.95	0.00	0	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	588.61870		0.58862	611.14380	0.61114	588.619	14.40	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	431.55960		0.43156	447.69940	0.44770	431.560	16.12	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	317.09560		0.31710	328.25660	0.32826	317.096	17.98	0.00	0	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	267.78940		0.26779	277.24760	0.27725	267.789	19.04	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	203.19780		0.20320	209.73890	0.20974	203.198	20.78	0.00	0	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	180.13410		0.18013	185.63190	0.18563	180.134	21.65	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	166.09140		0.16609	167.29600	0.16730	166.091	22.61	0.00	0	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.14340		12.14340	12.19510	12.19510		14.89	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	61.14090		0.06114	58.07740	0.05808	61.141	12.30	0.00	0	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	115.91210		0.11591	106.56190	0.10656	115.912	12.24	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	183.68060		0.18368	170.49540	0.17050	183.681	12.53	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	308.53030		0.30853	319.25090	0.31925	308.530	18.52	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	221.94210		0.22194	229.37040	0.22937	221.942	20.60	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	97.59090		0.09759	102.48910	0.10249	97.591	27.94	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.20270		12.20270	12.25940	12.25940		14.97	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	67.76870		0.06777	64.66860	0.06467	67.769	12.25	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	122.13510		0.12214	112.20510	0.11221	122.135	12.13	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	315.59500		0.31559	327.59120	0.32759	315.595	19.10	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	113.83030		0.11383	123.27200	0.12327	113.830	27.55	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.25790		12.25790	12.31690	12.31690		15.05	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	73.12260		0.07312	68.83940	0.06884	73.123	12.20	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	125.74700		0.12575	117.43180	0.11743	125.747	11.99	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	321.10360		0.32110	332.44840	0.33245	321.104	19.66	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	114.40500		0.11441	120.09180	0.12009	114.405	27.46	0.00	0	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.28340		12.28340	12.34070	12.34070		15.15	0.00	0	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.28930		12.28930	12.34620	12.34620		15.15		614,465.00	50	39,663.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	91.62250		0.09162	88.31420	0.08831	91.623	11.90	0.00	0	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,430.92250		1.43092	1,484.51420	1.48451	1,430.923	11.90	0.00	0	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,387.13930		1.38714	1,440.45040	1.44045	1,387.139	11.83	0.00	0	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,230.53710		1.23054	1,277.10170	1.27710	1,230.537	12.04	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,091.10990		1.09111	1,134.09360	1.13409	1,091.110	12.42	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	279.79370		0.27979	261.79860	0.26180	279.794	12.82	0.00	0	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	483.05430		0.48305	500.15150	0.50015	483.054	17.22	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	462.77710		0.46278	478.96470	0.47896	462.777	17.50	0.00	0	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	443.86280		0.44386	459.20420	0.45920	443.863	17.79	0.00	0	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	403.47060		0.40347	416.97790	0.41698	403.471	18.46	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	288.35220		0.28835	297.46400	0.29746	288.352	20.86	0.00	0	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.30900		12.30900	12.36450	12.36450		15.11	0.00	0	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	75.65700	0.07566	73.35760	0.07336	75.657	12.06	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	128.74440	0.12874	119.59820	0.11960	128.744	11.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	324.14480	0.32414	334.18980	0.33419	324.145	20.22	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	113.05980	0.11306	118.21760	0.11822	113.060	27.24	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.41310	12.41310	12.46150	12.46150		15.23	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	280.83430	0.28083	266.20130	0.26620	280.834	12.60	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	323.98930	0.32399	326.95580	0.32696	323.989	23.79	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.46740	12.46740	12.51530	12.51530		15.39	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.47320	12.47320	12.52110	12.52110		15.38	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.64130	12.64130	12.68990	12.68990		15.88	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.64900	12.64900	12.69770	12.69770		15.87	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.83060	12.83060	12.88010	12.88010		16.22	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.83830	12.83830	12.88790	12.88790		16.21	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.00450	13.00450	13.05480	13.05480		16.38	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.01410	13.01410	13.06450	13.06450		16.38	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.75750	11.75750	11.80070	11.80070		14.04	552,602.50	47	1,930.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	50,906.71290	0.50907	54,964.42070	0.54964	50,906.713	13.17	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.93070	11.93070	11.97300	11.97300		14.54	0.00	0	169.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.11570	12.11570	12.16510	12.16510		14.76	0.00	0	156.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.28930	12.28930	12.34620	12.34620		15.15	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.10430	18.10430	18.12430	18.12430		12.34	36,208.60	2	35,997.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	8.48660	0.00849	9.83270	0.00983	8.487	14.49	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	13.01750	0.01302	14.65380	0.01465	13.018	12.93	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	54.71910	0.05472	57.25520	0.05726	54.719	11.99	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	144.77820	0.14478	160.64930	0.16065	144.778	13.08	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	47.76180	0.04776	57.23810	0.05724	47.762	14.35	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	31.15820	0.03116	37.36650	0.03737	31.158	15.18	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	16.69420	0.01669	19.74680	0.01975	16.694	16.47	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.35930	18.35930	18.37710	18.37710		13.99	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.63760	18.63760	18.66530	18.66530		14.67	0.00	0	1,039.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.90390	18.90390	18.94290	18.94290		14.92	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09880	0.09880	0.09910	0.09910		17.57	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10038	0.10038	0.10067	0.10067		16.47	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10209	0.10209	0.10244	0.10244		15.71	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.36410	13.36410	13.39010	13.39010		12.81	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	1.36150	0.00136	2.26300	0.00226	1.362	19.29	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,047.26150	1.04726	1,022.16300	1.02216	1,047.261	19.29	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.41200	13.41200	13.43820	13.43820		13.22	11,266,080.00	840	84,802.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	5.72480	0.00572	6.59860	0.00660	5.725	13.49	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	589.76650	0.58977	615.72490	0.61572	589.767	12.44	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	53.89530	0.05390	53.24090	0.05324	53.895	12.65	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	200.03250	0.20003	195.81430	0.19581	200.033	13.22	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	479.73030	0.47973	465.45280	0.46545	479.730	14.98	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	648.33660	0.64834	630.86720	0.63087	648.337	15.86	0.00	0	12,800.00

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	14.02	Put	665.88970	0.66589	648.14210	0.64814	665.890	15.95	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	874.92260	0.87492	854.34900	0.85435	874.923	17.04	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	9.31530	0.00932	11.21880	0.01122	9.315	20.24	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	8.44390	0.00844	10.20960	0.01021	8.444	20.40	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	5.74390	0.00574	7.05510	0.00706	5.744	21.03	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	5.42720	0.00543	6.68180	0.00668	5.427	21.13	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	5.12950	0.00513	6.33020	0.00633	5.130	21.22	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	5.03430	0.00503	6.21750	0.00622	5.034	21.26	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	4.67240	0.00467	5.78850	0.00579	4.672	21.38	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.59860	13.59860	13.62320	13.62320		13.62	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	191.75510	0.19176	201.13940	0.20114	191.755	16.31	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.62520	13.62520	13.65030	13.65030		13.79	826,763,510.80	60,679	99,711.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	66.40410	0.06640	67.54630	0.06755	66.404	12.16	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	302.95770	0.30296	296.53080	0.29653	302.958	13.18	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	370.30470	0.37030	384.32700	0.38433	370.305	14.21	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	110.75080	0.11075	117.13210	0.11713	110.751	19.16	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.85880	13.85880	13.89260	13.89260		14.03	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.08740	14.08740	14.12990	14.12990		14.39	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	608.83500	0.60883	592.43050	0.59243	608.835	13.79	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	298.99380	0.29899	312.53670	0.31254	298.994	20.16	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.87940	14.87940	14.94000	14.94000		14.36	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			568.30000	568.30000	566.69800	566.69800			0.00	0	0.00
AL37	On 07/05/2015	Index Future			463.00800	463.00800	462.40800	462.40800			0.00	0	119.00
AL37	On 06/08/2015	Index Future			470.61000	470.61000	470.00900	470.00900			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			554.08800	554.08800	552.95300	552.95300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			563.18600	563.18600	562.04300	562.04300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			505.73600	505.73600	504.72700	504.72700			0.00	0	697.00
ALBI	On 06/08/2015	Index Future			514.04000	514.04000	513.02400	513.02400			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			522.68500	522.68500	521.64900	521.64900			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.11250	9.11250	9.08920	9.08920		17.56	774,562.50	85	8,180.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	134.04940	0.13405	151.61910	0.15162	134.049	17.56	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	375.00910	0.37501	398.71210	0.39871	375.009	18.51	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	36.27580	0.03628	37.57490	0.03757	36.276	19.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	8.05790	0.00806	8.77710	0.00878	8.058	21.23	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.19670	9.19670	9.17230	9.17230		15.78	0.00	0	11,446.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	61.84250	0.06184	68.29650	0.06830	61.843	15.50	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	111.70690	0.11171	121.92100	0.12192	111.707	15.35	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	233.47980	0.23348	250.35730	0.25036	233.480	15.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	352.29390	0.35229	346.66390	0.34666	352.294	15.72	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	221.35320	0.22135	219.86410	0.21986	221.353	16.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	181.01680	0.18102	180.42850	0.18043	181.017	16.95	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 14/09/2015	Foreign Exchange Future	9.29410		9.29410		9.27500	9.27500		14.30	0.00	0	767.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.38950		9.38950		9.37520	9.37520		14.41	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.43810		9.43810		9.46540	9.46540		14.48	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.56820		9.56820		9.59450	9.59450		13.39	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	167.53330		167.53330		194.86630	194.86630			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	703.39000		703.39000		963.11000	963.11000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.64710		12.64710		12.70670	12.70670		14.49	189,706.50	15	3,046.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.89340		12.89340		12.95570	12.95570		15.06	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.87690		1.87690		1.88350	1.88350		13.44	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.88700		1.88700		1.89260	1.89260		13.63	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.80470		1.80470		1.80860	1.80860		15.31	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.83890		1.83890		1.84450	1.84450		15.10	253,768.20	138	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87610		1.87610		1.88290	1.88290		14.61	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	123.05378		123.05378		123.06752	123.06752			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.10637		125.10637		125.12258	125.12258			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	9.08840		87.11031		9.11496	86.90076			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.15367		88.55625		9.18082	88.34491			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.21644		86.24229		9.24445	86.02704			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	501.70300		501.70300		500.73100	500.73100			0.00	0	450.00

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 06/08/2015	GOVI	509.94200		509.94200		508.96200	508.96200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	518.51700		518.51700		517.51900	517.51900			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.35760		119.35760		119.53346	119.53346			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.17236		120.17236		120.35332	120.35332			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	125.75081		125.75081		125.76586	125.76586			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.52509		126.52509		126.54287	126.54287			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	126.31487		126.31487		126.61328	126.61328			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.42149		128.42149		128.72746	128.72746			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.87052		134.87052		135.21756	135.21756			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.64760		135.64760		136.00281	136.00281			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	225.80700		225.80700		226.10400	226.10400			0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	229.53300		229.53300		229.83900	229.83900			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.41100		233.41100		233.72100	233.72100			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	611.44900		611.44900		612.25400	612.25400			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	621.49500		621.49500		622.31500	622.31500			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.12000	93.88000			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	6.22000		93.78000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.35000		93.65000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.53000		93.47000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.67000		93.33000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.85000		93.15000		6.82000	93.18000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.95000		93.05000		6.92000	93.08000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12780		0.12780		0.12830	0.12830			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12640		0.12640		0.12630	0.12630			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05590		0.05590		0.05360	0.05360		21.17	0.00	0	19,706.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04550		0.04550		0.04500	0.04500			25,389.00	558	81,573.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.14070		1.14070		1.13880	1.13880			17,110.50	15	337.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14200		1.14200		1.14010	1.14010			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.14390		1.14390		1.14200	1.14200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14630		1.14630		1.14450	1.14450			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			7.58343		126.33174		7.61492	126.05652		7.44	0.00	0	33,961.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,695.76000		2.69576		2,883.71000	2.88371	2,695.760	7.31	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,419.78000		2.41978		2,597.65000	2.59765	2,419.780	7.33	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,162.21000		2.16221		2,329.69000	2.32969	2,162.210	7.35	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	997.49000		0.99749		1,101.59000	1.10159	997.490	7.46	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.61686		123.13006		7.64924	122.85247		7.66	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	165.89000		0.16589		184.24000	0.18424	165.890	8.13	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.64456		125.18067		7.67817	124.89790		7.58	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	368.86000		0.36886		397.84000	0.39784	368.860	8.05	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.65402		122.15510		7.68845	121.87050		7.48	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.88112		289.88112		289.91703	289.91703			0.00	0	861.00
R197	On 06/08/2015	Bond Future			288.61048		288.61048		288.65206	288.65206			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			237.37410		237.37410		238.08838	238.08838			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			238.09006		238.09006		238.82074	238.82074			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
R203	On 07/05/2015	Bond Future			7.33563		103.94942		7.36754	103.75971		5.73	0.00	0	7,963.00
R203	On 06/08/2015	Bond Future			7.36394		105.67441		7.39691	105.48362		5.87	0.00	0	0.00
R203	On 06/08/2015	Bond Future	9.07	Put	25.63000		0.02563		29.32000	0.02932	25.630	6.26	0.00	0	911.00
R203	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			6.60277		104.80727		6.63647	104.73358		1.85	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.59071		106.54697		6.62786	106.47396		1.81	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.55744		104.15362		6.60019	104.07896		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			7.99781		102.23144		8.02921	101.96299			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.03979		99.91940		8.07196	99.64832			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			8.16296		101.72231		8.19949	101.38954			0.00	0	15.00
R2032	On 06/08/2015	Bond Future			8.20473		103.41111		8.24213	103.07468			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.24246		100.97688		8.28099	100.63446			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			8.22107		105.15367		8.25236	104.83309			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.26262		102.63968		8.29461	102.31554			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future			8.29662		104.34932		8.32949	104.01939			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			6.82967		106.79835		6.86237	106.69297		2.83	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.84575		104.53398		6.88062	104.42878		2.88	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	14.19000		0.01419		16.45000	0.01645	14.190	3.10	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.84714		106.27472		6.88530	106.16732		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			8.30438		107.26691		8.33051	106.97178			9,224,954.26	86	9,494.00
R2044	On 06/08/2015	Bond Future			8.34474		104.66259		8.37139	104.36453			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.37794		106.40599		8.40530	106.10247			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			8.28496		106.93606		8.31128	106.62791			181,791,302.00	1,700	31,320.00
R2048	On 06/08/2015	Bond Future			8.32076		108.71048		8.34756	108.39944			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.35483		106.08853		8.38233	105.77194			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			6.98109		103.38644		7.01336	103.25876		3.70	0.00	0	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,965.13000		2.96513		2,847.42000	2.84742	2,965.130	3.91	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.00574		101.45918		7.03969	101.33127		3.78	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,135.34000		2.13534		2,044.53000	2.04453	2,135.340	3.91	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.01505		103.14884		7.05143	103.01837		3.74	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,208.67000		2.20867		2,123.81000	2.12381	2,208.670	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			7.10104		99.09928		7.13820	98.92496		4.62	0.00	0	62,199.00
R208	On 06/08/2015	Bond Future			7.12496		100.74443		7.16373	100.56905		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	16.14000		0.01614		18.97000	0.01897	16.140	5.04	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.14120		99.02135		7.18220	98.84264		4.67	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	157.12000		0.15712		173.39000	0.17339	157.120	4.99	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.16654		81.64831		8.19263	81.42709		11.72	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	78.58000		0.07858		71.49000	0.07149	78.580	11.22	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,306.84000		1.30684		1,406.22000	1.40622	1,306.840	11.75	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.20252		83.00388		8.22911	82.78044		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	84.00000		0.08400		92.12000	0.09212	84.000	12.83	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.23482		81.23732		8.26212	81.00984		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			175.94936		175.94936		175.97107	175.97107			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.88376		178.88376		178.90918	178.90918			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			132.12577		132.12577		132.14298	132.14298			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.69708		132.69708		132.71696	132.71696			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			137.54023		137.54023		137.86235	137.86235			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.04252		138.04252		138.37250	138.37250			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			8.04808		92.09236		8.07964	91.83184		9.94	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.08549		93.62057		8.11774	93.35756		10.26	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.12116		91.63371		8.15437	91.36603		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			8.21374		83.02409		8.24513	82.73996		12.46	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.24807		84.40177		8.28005	84.11466		12.90	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.28070		82.51466		8.31349	82.22252		12.95	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.30325		84.01431		8.33659	83.71908		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	20,991.66000		20,991.66000		21,048.08000	21,048.08000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.73870		4.73870		4.73670	4.73670		11.18	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.71570		4.71570		4.71210	4.71210		11.43	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.72520		1.72520		1.73600	1.73600			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.66100		1.66100		1.68600	1.68600			0.00	0	0.00

Total for Derivatives : **1,488,374,630.36** **102,566** **4 207 726.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.69500		103.33082		6.69500	103.31215			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13634			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.00500		108.14010		8.00500	108.11666			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.69775			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.56500		107.61777		8.56500	107.59297			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.61200		10.00000	105.58400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.80255			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.87422			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.87000		100.21433		8.87000	100.19031			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.38802		100.00000	9.36528			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.65922		10.84000	102.62929			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.81351		100.00000	10.79138			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.81500		103.33612		6.81500	103.31695			0.00	0	199,300,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.81691			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.24500		107.04020		8.24500	107.01630			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		106.69700		10.00000	106.67000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35500		125.96273		2.35500	272.80074			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86485			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.71678			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.28608			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.33677			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.37043			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.76345			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.56316			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.25182			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		95.78303		100.00000	95.53616			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09500		173.61291		2.09500	173.60296			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.01213		2.76000	163.99984			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.82516		2.17000	174.81478			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.83129		1.82000	186.82196			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.60125		80.59191		7.60125	80.55957			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.60125		80.59191		7.60125	80.55957			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.50000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.23976			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.24000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.46000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	92.89000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83793			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.71877			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.55000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.63000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.38000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97840			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98500		109.37771		6.98500	109.35698			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70626			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.09000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.60000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67500		94.23612		2.67500	108.24431			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		102.51051		2.46500	161.76730			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.34000		117.49398		2.34000	215.46682			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	8.93500		93.10306		8.93500	96.94530			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.49000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.00615			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.87500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.74199		9.63000	107.71415			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		112.65843		8.97500	112.63126			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.27000		95.42291		8.27000	95.40167			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		111.92589		9.07000	111.89862			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	101.48409			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30573			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.74500		109.93445		7.74500	109.91138			3,098,000,000.00	400,000	1,680,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.27500		108.87250		8.27500	108.84826			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.85500		102.76045		6.85500	102.74141			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.35500		101.10779		8.35500	101.08506			2,506,500,000.00	300,000	810,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.17000		101.27588		9.17000	101.25080			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.24500		106.13499		7.24500	106.11413			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16500		218.27759		2.16500	276.54134			0.00	0	0.00

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	126.15460		1.99000	128.96127			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.23000	129.11496		2.23000	131.70041			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00640		100.00000	0.00638			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	92.15461		100.00000	91.92537			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.14500	107.06045		11.14500	107.02838			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92200			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.37935		100.00000	6.36355			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92002			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.89211			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.02390		100.00000	37.92974			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92398			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.15294		11.00000	68.11398			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.02390		100.00000	37.92974			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	101.35918			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48773			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30184			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34059			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35763			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39211			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39427			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39427			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38997			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.27150			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11030			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31737			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.35587			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.37131			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.34034			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27087			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.76000	106.30043		8.76000	106.45308			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.50489			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.14676			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.32563			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.16444			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.24326			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.30176			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.27675			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.70770			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.27550			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38829			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700	10.00000	106.67000				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.42319				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.44958				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.30643				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.31292				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.15779				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.13140				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18263				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.27873				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.22444				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.16245				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.17953				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.24947	10.23000	104.22074				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.19642				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.17021				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	119.12866				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.94500		104.60935	8.94500	104.58420				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.27401				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.00720	1.75000	117.10496				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22020				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.18090				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.22442				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.26223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.18659		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46347		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73962		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.81572		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.17297		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.22610		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.25467		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.24681		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.31253		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.33266		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.48660		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.72022		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.33740		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.33740		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38313		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23198		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41350		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.18724		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38313		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.35666		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.36375		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.32270		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	131.01712		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	132.90715		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15632			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14572			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.94583			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17448			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.21663			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.22442			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15782			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.15632			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.28784			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.64774			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34699			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40265			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.77386			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.49417			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.62732			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.10078		100.00000	14.06587			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.85732			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61414			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.67295			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75124			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.56761			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.53000	101.15735		7.53000	101.13681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.72481			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.83958			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500	104.58623		8.31500	104.56269			1,663,000,000.00	200,000	3,050,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.07000	118.39694		9.07000	118.36809			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93500	108.76999		6.93500	108.74951			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.67500	105.65877		8.67500	105.63399			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.97501		100.00000	14.94169			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.43500	106.73302		9.43500	106.70583			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500	166.23178		2.71500	166.21946			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54623			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36318			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08319			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.16468			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20241			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.26612			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11928			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.22444			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42135			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.72495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	111.13000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.43000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.61076			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.61513			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.59000	130.71512		2.59000	234.42596			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	104.97937			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	107.14270			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.79495			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	94.23984			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.63252			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28641			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.13071			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.60500	163.83614		2.60500	207.56565			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	30.05355		100.00000	29.98667			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.39197		100.00000	18.34643			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	18.49804		100.00000	18.45224			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.02072		100.00000	17.97610			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.33035			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06542			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.01666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.41500	107.99272		8.41500	107.96827			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30337			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.62513			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.06287			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.81368			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.84500	105.13261		8.84500	105.10762			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.22500	107.07844		7.22500	107.05756			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	55.70323		100.00000	55.56530			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.69585			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.34500	107.46031		8.34500	107.43618			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.72696	103.58817		10.72696	102.69864			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87498	101.90765		10.87498	101.67328			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88200	101.88187		10.88200	101.66811			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43694			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.89086	101.81174		10.89086	101.66065			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.41227	102.41419		11.41227	102.39714			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46945			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46945			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46952			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.97696	101.51769		10.97696	101.42479			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.93514	102.80789		10.93514	101.79439			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87498	101.90765		10.87498	101.67328			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.79344	102.32323		10.79344	102.00268			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.95065	98.20727		9.95065	101.68742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39798			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34790			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34790			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.28630		103.74742		9.28630	102.80310			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.13000		101.42560		11.13000	101.35606			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31021			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.05500		75.19809		11.05500	99.46071			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27459			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.52384		9.28000	101.20492			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32906			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.81500		73.95417		10.81500	99.46431			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29135			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27626			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.37170			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	101.37170			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27877			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32656			0.00	0	0.00

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	101.37179			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00782			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07946			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.72696	103.95401		13.72696	103.06820			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87468	102.75840		14.87468	102.74217			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.74263	102.80308		13.74263	102.32804			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.72968			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.79202			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.51096			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.43799		100.00000	27.38593			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.10433		100.00000	21.05206			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.20730		100.00000	19.15974			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.85636		100.00000	11.82700			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.87256		100.00000	11.84283			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.33491		100.00000	14.29941			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.42095		100.00000	12.39020			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54940			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.53368			0.00	2,600,000,000	1,300,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76807			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81254			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.95778		100.00000	8.93561			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.95778		100.00000	8.93561			0.00	0	0.00

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		99.72678	100.00000	99.45504				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06500		103.55398	2.06500	180.22453				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.62500		103.14394	7.62500	167.25710				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.62500		104.47010	7.62500	167.52024				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.97500		103.89503	7.97500	103.87271				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.41500		102.01244	7.41500	101.99193				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.37007				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.56656				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57751				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61399				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65044				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.75208				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.12366	100.00000	35.03668				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	100.37820				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.38547				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.38790				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.41696				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.45567				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.98309	100.00000	21.92865				0.00	0	0.00

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		21.98309	100.00000	21.92865				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	101.37096				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.39710				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.89500		105.47901	7.89500	105.45645				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47554				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.61479				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.76887	100.00000	15.72982				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.76887	100.00000	15.72982				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	99.95154				0.00	60,000,000	30,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.51000		104.64211	10.51000	103.71935				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.28350				0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.50157	10.11500	99.81317				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.23055				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		60.44021	100.00000	60.32553				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.76270				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.63564				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.12500		71.17288	8.12500	103.81323				0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.79396				0.00	1,200,000,000	400,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.59096				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.89829				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	99.88124				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.87224				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.86593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.85446			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.80667			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.77933			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	94.23787		100.00000	93.99623			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.53012			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54502			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.46251			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.29787			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.86379			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.69454			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.96554			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.82737			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.54513			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.51843			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.46292			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.31902			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.11084			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.00732			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.97311			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.22109			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.90407			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.86522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.82974			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.62070			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.91933		100.00000	27.85019			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26669			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.95962			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.04500	111.97947		9.04500	111.95211			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.47997			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.94500	104.76697		8.94500	104.74165			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.01500	103.18712		12.01500	103.15387			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.86423			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.91500	99.40361		11.91500	99.37183			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01136			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.93500	103.38077		8.93500	103.35580			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.69426			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.91500	96.93434		11.91500	102.42343			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.79753			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.99167			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.23071			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.59500	98.00711		9.59500	97.98174			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.44000	119.73583		9.44000	119.70549			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.72000	113.57871		9.72000	113.54910			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.60000	121.81209		8.60000	121.78376			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.21753			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.24500	105.54774		11.24500	105.51585			0.00	0	0.00

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	102.88165			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.01769			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.69740		10.00000	106.66950			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17758			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.48741			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59453			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.14300			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.89513			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17705			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.22229			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.27442			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	99.89492			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89602			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89023			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30187			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.89457			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.31635		10.11000	101.28876			0.00	0	0.00

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	100.90029			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.96797		2.76000	120.95896			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		118.16863		3.14000	122.67553			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.77692		8.25000	103.86953			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.93000		129.34141		2.93000	123.46238			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.68172		2.40000	121.87992			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.81881			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.18500		103.39393		8.18500	103.37114			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58215			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61770			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.23500		103.48116		8.23500	103.45822			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.23500		103.48116		8.23500	103.45822			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.28500		102.32197		8.28500	102.29915			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.33287			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46609			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700		10.00000	106.67000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700		10.00000	106.67000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01931			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86354			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.85462			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.85112		9.35000	99.82632			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.85112		9.35000	99.82632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.84376			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.84333			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	101.32443			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09918			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10019			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08003			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11257			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.96506			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.59740			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.06208			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.06208			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.06208			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50747			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.74500	106.91134		8.74500	106.88606			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.11472			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51108			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55380			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54642			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62835			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.88227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.81172				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79513				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.67257				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.49196				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31218				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.13515				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17145				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.50807				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.16836				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46277				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25300				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.47080				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.69700	10.00000	106.67000				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04274				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23943				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10544				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.42118				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06718				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21451				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17753				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.14178				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.64853				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.46422				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	131.57936				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.20444			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	128.64464			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	128.77691			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.21500	98.95015	10.21500	98.92292			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.73500	100.61924	10.73500	100.59018			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12598			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.40124			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45920			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33540			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.03355	8.80500	102.62848			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.23198			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45454			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	124.96751			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.28794			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.31061			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.39822			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.36392			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.89004			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.35696			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.48785			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.03396		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.06277		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42468		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.61988		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13243		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87845		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.54955		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.19334		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35594		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42065		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.15065		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10019		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.42587		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.73315		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.88990		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.39699		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.48708		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.12300		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.92536	10.55000	104.20412		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.38500	109.96359	9.38500	111.23162		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.26383		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.64280		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.52500	111.68903	11.52500	113.24057		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.27079		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.55500	106.59809		11.55500	106.39980			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.98500	106.39430		9.98500	106.22261			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.27079			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.48387			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.45034			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.24443			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.27077			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27091			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17366			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.89500	108.65791		8.89500	108.50129			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.12388			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36046			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.38184		10.55000	104.35220			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.56791		11.00000	104.53699			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.55201			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.38313			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54901			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.31500	109.14411		11.31500	108.94519			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.51591			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.27066			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.55047			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.35609			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	100.97876				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17007				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17145				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.21725				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.23954				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.37898	7.01000	40.97942				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	174.16969				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.01000	103.61117	8.01000	147.52363				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.62500	37.93988	7.62500	167.25710				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.62500	38.37776	7.62500	167.52024				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.29017				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.24990				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84198				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84198				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.34833				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26156				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27866				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80641				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25467				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45920				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14269				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.23990				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.23214				0.00	0	0.00

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	101.23984			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000		100.00000		0.00000	99.79318			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond			0.00000		100.00000		0.00000	100.79863			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond			8.37500		110.19759		8.37500	107.73586			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.29500		103.82852		8.29500	103.80534			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond			9.53500		117.55025		9.53500	117.52017			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond			7.52500		104.60968		7.52500	104.58845		364,962,500,000,000.00	48,500,000,000	14,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond			9.10500		112.09042		9.10500	112.06284			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond			9.17500		108.15840		9.17500	108.13175			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond			9.54500		101.01417		9.54500	100.98830			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond			10.32000		102.99115		10.32000	102.96268			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond			10.32000		95.77411		10.32000	95.74763			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond			0.00000		100.00000		0.00000	101.74546			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond			0.00000		100.00000		0.00000	101.65003			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond			0.00000		100.00000		0.00000	100.53353			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond			100.00000		10.78534		100.00000	10.75864			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond			0.00000		100.00000		0.00000	99.84550			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.18003			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond			0.00000		100.00000		0.00000	102.16575			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond			0.00000		100.00000		0.00000	99.76698			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond			100.00000		10.27768		100.00000	10.25223			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond			100.00000		13.10984		100.00000	13.07738			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond			10.87000		102.39484		10.87000	101.91544			0.00	0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.44824	100.00000	15.40999				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.53950	100.00000	6.52330				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.24413	100.00000	16.20390				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.42815				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.62000		100.91291	7.62000	100.89207				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.84244				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.30752				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.92335				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.49792	100.00000	56.35645				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.46166				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.88646				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.23727				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.26959				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.06794				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.61686				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.80564				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.87404				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.40577				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.31779				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.09500		106.07872	8.09500	106.05560				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.03500		112.53467	7.03500	112.51330				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500		106.36333	7.94500	106.34044				7,150,500,000.00	900,000	2,030,000,000.00
DV23	On 27/02/2023	Spot Bond	8.72500		107.00984	8.72500	106.98501				106,013,985,000.00	12,150,600	3,177,348,000.00
DV24	On 18/02/2024	Spot Bond	8.80500		105.42285	8.80500	105.39816				0.00	0	680,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	8.98500		108.78403		8.98500	108.75805			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.00110			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89876			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.17201			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.92368			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21106			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.22899			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.08006			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15761			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43101			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.44500		127.36021		7.44500	127.33450			9,915,251,000,000.00	1,331,800,000	2,665,900,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.87671			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		98.58137		2.35000	98.57500			0.00	0	500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.06473		1.20000	134.82656			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500		122.82899		2.16500	122.82168			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.11500		111.00970		2.11500	111.00325			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.12500		110.72325		2.12500	110.71678			850,000,000,000.00	400,000,000	200,000,000.00
EL31	On 02/06/2031	Spot Bond	2.19000		102.78303		2.19000	102.77687			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.96913		2.33000	98.96279			0.00	0	500,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.99500		107.22064		8.99500	107.19458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.84500	113.37602		8.84500	113.34892			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.37000	107.04880		9.37000	107.02173			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.64000	98.76565		9.64000	100.12248			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.78000	110.35286		9.78000	107.64717			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.99848			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.08778			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36136			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.23504			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.22610			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94538			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21440			0.00	1,200,000,000	400,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.07842			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	94.88660		100.00000	94.56164			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.00500	102.35550		11.00500	102.32584			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.88144			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.40109			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.64173			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.39500	101.14751		9.39500	101.12201			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.96798			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.76557			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700	10.00000	106.67000				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.98000				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.97918				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.98017				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.97948				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.27500	6.80000	104.12375				0.00	0	12,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.37500		108.26787	7.37500	108.24633				94,590,275,000.00	12,825,800	13,739,581,200.00
ES23	On 25/01/2023	Spot Bond	8.02500		112.07917	8.02500	112.05482				166,591,777,500.00	20,759,100	49,565,718,800.00
ES26	On 02/04/2026	Spot Bond	8.34000		99.47649	8.34000	99.45417				198,528,696,000.00	23,804,400	8,723,214,200.00
ES33	On 15/09/2033	Spot Bond	9.02000		89.64525	9.04500	89.42349				304,773,172,000.00	33,788,600	95,841,237,600.00
ES42	On 25/04/2042	Spot Bond	9.07000		96.96634	9.07000	96.94271				0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.85826				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.95885				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.86046				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.61523				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.06959				0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.87983				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	103.05178				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.53817				0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.89156				0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.49852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.70275		100.00000	10.67596			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.41667		100.00000	10.39059			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33599			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.07651			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.49280			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.59728			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.91500		100.03323		8.91500	100.00926			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.28996			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28989			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.49144			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.72483			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.76546			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.79489			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.59500		104.86940		9.59500	103.96647			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.69500		109.15727		9.69500	109.12888			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.42570			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.23000		130.83079		2.23000	131.70041			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19500		127.41477		2.19500	275.94664			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		104.46033		2.39000	111.03325			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500		102.73566		2.44500	162.12267			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.23000		119.34073		2.23000	218.85415			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25500		109.22431		7.25500	109.20281			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72000		65.05798		7.72000	64.41853			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43600		41.73702		9.43600	40.81896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.43986		9.67000	39.48591			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	98.49099		100.00000	98.24659			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.11157			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50333			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30192			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42899			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38313			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31816			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54985			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36046			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.96782		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.44652			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	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
FRC132		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.78237			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.72974			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond		100.09221	19.04950	100.09221	19.00229			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.23501			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	109.96765			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.67342			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	101.39791			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	101.41343			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.29102			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.29247			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.69214			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	101.26979			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	62.87247	13.22500	62.84975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19718			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19870			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.79749			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.25316			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62000	96.22571		3.62000	99.54370			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30758			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.30758			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.04220			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12598			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.34460			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23198			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20324			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.25766			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40879			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12628			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.25503			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.51778			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.61686			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.28038			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.66420			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18961			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.29247			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.29247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27510			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.97250			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.02497			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10478			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700		10.00000	106.67000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81143			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.36500			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79447			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08669			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73272			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73467			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.65445			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59561			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.65445			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59325			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.25126			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.29219		8.75000	100.24344			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	105.24396			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.50557		100.00000	10.47956			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.59108		100.00000	9.56732			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.12127			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.67231		100.00000	1.66817			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.34643			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.38398		100.00000	21.33102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.17819			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	10.35873		100.00000	10.33308			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	15.99976		100.00000	15.95969			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.17815			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	15.97157		100.00000	15.93158			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.17772			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16886			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.29048			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.27287			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000	125.24941		3.03000	125.22860			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14235			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14046			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14046			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.93775			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11564			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40252			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.39481			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60017			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45837			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.57000	114.36697		3.57000	121.08126			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41959			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43353			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.62000	105.58687		3.62000	120.70429			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60000	103.37563		3.60000	120.85491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		3.31000	100.16337		3.31000	125.78175			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.28823		3.38000	134.85921			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51332			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23984			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41033			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63944			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.58065			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32723			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32571			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69077			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23148			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.88866		100.00000	11.85922			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.85799		100.00000	39.75929			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	87.66429		100.00000	87.38687			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.44456		100.00000	22.38899			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.37935		100.00000	6.36355			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.70911		100.00000	11.68012			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.45000	153.48127		5.45000	153.45843			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98591			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.41601			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65849			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.89891			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.44911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.55295			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.22566			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.07800	83.96620		2.07800	103.83861			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.45000	102.76068		2.45000	134.22511			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.54666			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	100.74285		10.38000	100.68551			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	100.74285		10.38000	100.68551			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42094			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.59000	99.73040		2.59000	108.26781			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.54000	210.05800		2.54000	209.47039			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.56000	108.84968		2.56000	108.84201			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75789			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.57000	209.17925		2.57000	208.57400			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.46938			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.47500	110.20064		2.47500	110.18564			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.65000	107.13809		2.65000	107.12250			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88523			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	49.90300			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20234			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.75500	105.18195		2.75500	105.16604			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.69000	113.64438		2.69000	205.10674			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.74000	111.99211		2.74000	203.67699			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond	2.40500	97.08308		2.40500	97.07666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.77000		160.09500		2.77000	202.82504			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.74347		3.03000	100.25101			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09139			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31500		126.32387		2.31500	273.58316			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20500		127.32343		2.20500	275.74877			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92500		120.94873		2.92500	261.93774			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.70000		100.45085		2.70000	127.85969			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.45238			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.23000		131.70850		2.23000	127.67345			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65960			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.90144			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.28338			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.26657		2.43000	108.25935			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.30620		104.97509	25.24076			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.43412		101.07593	29.36054			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.74830		100.44759	21.69424			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.74196		100.76967	27.67279			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.06000		119.05900		2.06000	119.05229			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.33500		97.13981		2.33500	111.58067			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.72727			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36500		96.87961		2.36500	111.28170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.93371			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.55793		2.40000	344.50477			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.16989			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.77826			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	6.31500		103.94339		6.31500	103.92549			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.23500		104.55478		7.23500	104.53425			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.66500		105.56761		7.66500	105.54567			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.81500		111.01538		7.81500	110.99201			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.29500		105.05525		8.29500	105.03166			3,318,000,000.00	400,000	1,070,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.49500		104.46951		8.49500	104.44564			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.03500		92.56505		9.03500	96.40707			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.11000		112.52724		9.11000	112.49971			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.47000		101.05205		9.47000	103.81651			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.93500		96.47329		9.93500	96.44788			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.65500		86.62838		9.65500	86.60594			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.10803			0.00	2,147,707,200	2,147,707,200.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12355			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.16230			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.22434			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.27085			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.47226			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.94847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.94595			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.78337			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.94375			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.94131			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.93928			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.93036			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90222			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89428			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.71500		104.84284		8.71500	104.81827			0.00	0	6,000,000,000.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19529			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.59828		100.00000	10.57204			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.39119		100.00000	18.34565			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.61570		100.00000	11.58525			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41692			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43312			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.45322			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.48109			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.66181			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.69607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.22444			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41922			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.87650			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.14619			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001		3,033,120,000,000,000.00	30,331,200,000	30,331,200,000.00	
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91900			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.73233			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55974			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.18079		100.00000	9.15855			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78201			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33588			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.31222			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.31584			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43548			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19529			0.00	600,000,000	200,000,000.00
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	100.62589			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.13143	100.98473		7.13143	100.03688			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.65333			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.13233	100.90484		8.13233	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.68859			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.58292	100.94105		8.58292	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73164			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	100.64033			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78094			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80758			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.18292			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.72500	102.12057		8.72500	102.09647			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.67500	109.57877		7.67500	109.55597			3,837,500,000.00	500,000	1,230,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03500	128.88690		2.03500	279.13611			0.00	0	10,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.03500	131.74277		2.03500	285.32120			0.00	0	8,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.00000	102.72740		9.00000	102.70242			1,800,000,000.00	200,000	3,733,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.00000	102.76964		9.00000	102.74465			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	91.02244		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
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.73935	100.00000	23.68056				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	59.76705	100.00000	59.61904				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.56163	100.00000	28.49090			632,000,000,000,000.00	6,320,000,000	1,580,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000	26.08754	100.00000	26.02435				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	92.48449	100.00000	92.25444				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.69700	10.00000	106.67000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	117.70522	1.72500	117.85862			39,138,936,036,000.00	22,493,641,400	82,517,494,900.00	
I2038	On 31/01/2038	Spot Bond	1.83000	124.00988	1.83000	124.00363			164,206,266,000.00	89,730,200	94,636,013,300.00	
I2046	On 31/03/2046	Spot Bond	1.84000	126.18716	1.84000	126.18080			51,595,670,368,000.00	28,041,125,200	61,753,969,800.00	
I2050	On 31/12/2050	Spot Bond	1.90000	133.00336	1.89000	133.32301			46,678,063,800,000.00	24,567,402,000	49,793,788,576.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.30000				0.00	90,200,000	45,100,000.00
IBL11	On 12/03/2015	Spot Bond	7.14500	104.72400	7.14500	104.70359				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.56478				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45538				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.78500	105.82463	7.78500	105.80230				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.59500	110.74248	7.59500	110.71968				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.60500	100.92619	7.60500	100.90572				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.28981				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000	99.55068	2.15000	128.57046				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.30000	103.01127	2.30000	131.12017				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.99113				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.55127				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.71500	106.19354	7.71500	106.17146				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.23669			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11896			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.24500	100.48679		8.24500	100.46449			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.61500	95.30007		8.61500	95.27787			1,723,000,000.00	200,000	2,490,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20276			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.79500	101.53640		7.79500	101.51506			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.66500	102.25434		8.66500	102.23038			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19163			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.30249			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.47975		7.90000	99.45846			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.02500	100.64798		8.02500	100.62610			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.33278			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07005			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.36500	102.21410		7.36500	102.19368			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.98500	104.14760		7.98500	104.12508			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.02500	107.49717		9.02500	107.47095			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.96206			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.43119			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37628			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.38406			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.39170			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00747		100.00000	0.00745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58562			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.52801			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.24500	103.13108		8.24500	103.10819			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.71600			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.77404			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.32000	103.69536		9.32000	103.66926			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.66440		5.00000	101.65059			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.66440		5.00000	101.65059			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.24587		5.00000	100.23219			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.66899		5.00000	101.65520			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.73253		4.00000	101.72139			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.35833		4.00000	101.34731			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.33065		100.00000	44.22088			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.15604		100.00000	44.04670			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.15604		100.00000	44.04670			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.23338		9.20000	108.20664			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.59234		100.00000	8.57106			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61391			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.53500	103.84295		8.53500	103.81881			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.94466			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.48924		100.00000	13.45547			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	87.66429		100.00000	87.38687			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.24468		100.00000	14.20940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN272U	On 10/11/2017	Spot Bond	100.00000		15.36319	100.00000	15.32472				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.26817	100.00000	1.26575				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.40676	100.00000	9.38347				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.63325	100.00000	10.60601				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.34601	100.00000	10.32039				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.34390	100.00000	30.26876				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		72.13439	100.00000	71.99211				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		67.46765	100.00000	67.34317				0.00	0	10,000,000,000.00
IN295U	On 19/08/2015	Spot Bond	100.00000		66.72761	100.00000	100.00000				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.89655				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.89655	6.30000	99.77612				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.65598	6.30000	99.53613				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.15245	6.50000	99.03005				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		99.03005	6.50000	98.90795				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.90795	6.50000	98.78615				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.66465	6.50000	98.54345				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.54345	6.50000	98.42254			1,950,000,000,000.00	300,000,000	300,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.24208				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.72696		103.02553	10.72696	102.34882				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.72696		101.77716	10.72696	101.57443				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.36338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33743			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.45473		6.50000	102.43673			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34536			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27445			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67730			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29150			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.48589			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98323			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98344			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66563			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.85452			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75321			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.27322			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58731			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.48548			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.05760			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79271			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74721			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75669			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.29500	104.05119		8.29500	104.02796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96010			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.98262			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.99766			0.00	0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68695			0.00	0	0.00
IPF11		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72099			0.00	0	0.00
IPFC05		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57030			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	8.99500	104.06757		8.99500	104.04228			0.00	0	1,850,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26899			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.28500	107.28630		8.28500	107.26224		3,314,000,000.00		400,000	1,630,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.90964			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.78817			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.23052			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38704			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.32500	102.37705		8.32500	102.35435			0.00	0	0.00
IV015		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.87237			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.72533			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.39000	96.20220		3.39000	125.93130			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.62500	142.63853		3.62500	148.10595			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09703			0.00	600,000,000	300,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.86077			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.72633			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.58040			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.18495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond	3.72500	97.78266	3.72500	98.61639			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.72500	97.70114	3.72500	105.08691			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.68788			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.02347			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.86500	114.52665	9.86500	114.49618			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.57009			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.72500	141.11617	3.72500	141.10187			0.00	0	0.00
IV519U		On 07/05/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IV520U		On 14/05/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.30000	99.98274	6.30000	99.86211			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.30000	99.86211	6.30000	99.74176			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.40000	99.73768	6.40000	99.61573			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.40000	99.61573	6.40000	99.49408			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.50000	99.11745	6.50000	98.99513			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.50000	98.99513	6.50000	98.87312			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	6.50000	98.87312	6.50000	98.75140			0.00	0	0.00
IVA519		On 07/05/2015	Spot Bond	6.50000	98.62999	6.50000	98.50887			0.00	0	0.00
IVA521		On 21/05/2015	Spot Bond	100.00000	79.86871	100.00000	79.69432			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	100.81128			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.69700	10.00000	106.67000			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.67389			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.86886			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.94628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.87498			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61807			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76809			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77296			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78271			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73883			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62197			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40203			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26949			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01875			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.83914			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.84084			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.94009			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74172			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45203			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36099			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.17968			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.04827			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.07486			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.07486			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.58500	103.37549		8.58500	103.35149			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.54340		100.00000	12.51533			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.69168		100.00000	10.66520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57608			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.66500	103.95781		8.66500	103.93345			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40956			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01891			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.24887			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.59443			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43411			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.54800			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.12500	102.56120		7.12500	102.54148			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.24540			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.87662			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.65970			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.30919			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.14123			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.13234			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.46279			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39437			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49453			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	40.66304		100.00000	40.56453			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.10574			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	94.52966		100.00000	94.28973			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37953			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.43010			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		53.66965	100.00000	53.53675				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	104.06378				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.38696				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.97000		147.73169	7.97000	147.69980				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.09620				0.00	1,600,000,000	1,100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.12388				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.28917				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.57611				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.14444				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.09142				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.61500		102.16995	9.61500	102.14344				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.31989				0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.39500		98.50696	8.39500	98.48458				5,037,000,000.00	600,000	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.44500		77.24827	8.44500	100.69032				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.28500		99.59195	9.28500	99.56699				2,785,500,000.00	300,000	800,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.58022				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.94554				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.64500		102.74946	9.64500	102.72287				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.11946				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.77359				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.94048				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.90967				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.90311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67354			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05660			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63589			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19763			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.83317			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.54012			0.00	29,600,000,000	22,500,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.07921			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.10210			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29135			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69206			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.08767			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.78233			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07015			0.00	4,400,000,000	1,100,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54148			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.10651			0.00	0	2,700,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61113			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67156			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20517			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.15523			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.15873			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31389			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.83581		100.00000	37.74212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.57514	100.00000	21.52171				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.11730	100.00000	16.07738				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.20482	100.00000	16.16470				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.53946	100.00000	15.50055				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.02417	100.00000	20.97152				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.24500		105.81623	8.24500	105.79274				824,500,000.00	100,000	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.26500		105.27533	8.26500	105.25192				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.30911				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.74622				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.88356				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.92146				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.53000		104.78895	7.53000	104.76766				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.23500		104.72406	8.23500	104.70071				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.92000		106.71187	8.92000	106.68615				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.11577				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.15456				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.97000		106.46923	8.97000	106.41678				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.29500		104.31385	7.29500	104.29320				0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.72350				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.45500		102.57999	8.45500	102.55665				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.28783				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.79500		113.14130	8.79500	110.12133				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.79898			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.94620		100.00000	24.88442			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.80667			0.00	400,000,000	200,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.15500		102.51820		8.15500	102.49569			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.24500		101.75144		7.24500	101.73181			0.00	0	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.14500		105.24169		8.14500	105.21849			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.44908		100.89771	6.43280			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.53397		100.61875	6.51752			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.01879			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.02062			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.02263			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.93163		100.00000	0.92930			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.93163		100.00000	0.92930			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.39000		101.32533		8.39000	101.30233			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.44374		7.66500	99.42307			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.48500		103.95127		8.48500	103.92741			0.00	0	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.24500		109.26882		8.24500	109.24444			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.94648			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	8.72500		110.28580		8.72500	110.25978			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.91040			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.60500		104.67364		8.60500	104.65670			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.72644			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.79000		100.16649		8.79000	100.14268			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.88475			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.57000		99.32877		9.57000	99.30312			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62369			0.00	400,000,000	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.64877			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94836			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97449			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.99187			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.11674			0.00	20,000,000	10,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.09977			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.10246			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	100.00000		7.99399		100.00000	7.97374			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.10972			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.11500		106.41844		7.11500	106.39789			0.00	0	820,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.21376			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.06500		117.54913		8.06500	117.52345			2,419,500,000.00	300,000	1,610,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.18000		39.08471		10.18000	39.06395			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.04500		103.63977		7.04500	103.62000			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.71764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.66487			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.39500	105.83822		7.39500	105.81698			47,328,000,000,000.00	6,400,000,000	5,080,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13447			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.85839			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30724			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.92713			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74791			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70333			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.69656			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.59739			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	100.47074			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.40969			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.09569			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89201			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.02039			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20495			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14291			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.56784			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10488			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06998			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.06921			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.36166			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.23198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond		9.35000	110.88097		9.35000	112.16095			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.22442			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.38500	109.58451		9.38500	111.07495			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.23198			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10785			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14753			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.24409			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.25921			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.83500	105.96237		7.83500	105.93988			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.53611			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.50702			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.44500	108.85735		9.44500	109.94357			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.77345			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.79531			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.77109			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77150			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.06422		9.44500	121.03336			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	102.23913			0.00	0	1,000,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21500	169.25975		2.21500	169.24950			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.58500	95.73669		2.58500	138.20152			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.01500	106.42126		8.01500	106.39815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28059			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.65000	107.08402		8.65000	109.92370			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.88703			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.95836			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.89347			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.89190			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.85000	107.04748		8.85000	111.97583			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.88955			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88708			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.88869			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.05000	107.01117		9.05000	109.94248			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.88395			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88547			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.88468			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.85491			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.86472			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88227			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.99000	116.32961		7.99000	116.30458			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69500	123.34001		8.69500	123.31101			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.11000	173.43644		2.11000	173.42644			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000	123.81063		9.47000	123.77917			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.89169			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.74424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.23748			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.62368			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.80334			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.95585			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.41828			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.40830	100.00000		19.36128			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		58.44183	100.00000		58.29711			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.13500		103.95136		7.13500	103.93134			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.74598			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.16500		102.66915		9.16500	102.41254			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.28070	100.00000		34.19486			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.58000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.04139			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.44922			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.69700	10.00000		106.67000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36716			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.54088			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.17167			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.17928			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.50990			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.89500		105.45265		8.89500	105.90206			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41550			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.43191					0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.44322					0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.49181					0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.50310					0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40753					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.39000	45.54454	7.39000	45.53546					0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.14500	109.85772	6.14500	109.83936				1,434,634,847,600,500.00	33,463,766,900	86,202,500,100.00	
R158P	On 15/09/2015	Spot Bond	6.18500	96.59307	6.18500	96.57682					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.28500	116.42768	6.28500	116.40779				74,073,972,346,500.00	11,785,834,900	95,294,930,900.00	
R159P	On 15/09/2016	Spot Bond	6.11500	90.98182	6.11500	90.96668					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.54000	124.59216	7.57000	124.29966				7,248,975,926,712,000.00	61,402,642,800	02,571,934,700.00	
R187P	On 21/12/2026	Spot Bond	7.31000	42.74525	7.31000	42.73682					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.23000	40.18012	7.23000	40.17228					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70500	285.86808	1.70500	285.85474				6,069,138,801,000.00	3,559,612,200	45,872,016,200.00	
R202	On 07/12/2033	Spot Bond	1.76000	234.08799	1.74000	234.75246				21,967,941,600,000.00	12,481,785,000	72,651,724,100.00	
R2023	On 28/02/2023	Spot Bond	7.29500	102.51806	7.32500	106.18155				5,335,666,641,524,000.00	31,414,207,200	58,575,200,000.00	
R203	On 15/09/2017	Spot Bond	6.56500	107.47197	6.59500	107.38113				2,505,580,837,565,000.00	81,657,401,000	69,881,614,500.00	
R2030	On 31/01/2030	Spot Bond	7.98000	100.56365	7.98000	100.54191				794,688,298,404,000.00	99,584,999,800	38,372,810,000.00	
R2032	On 31/03/2032	Spot Bond	8.15000	104.09559	8.15000	104.07274				1,043,273,627,915,000.00	28,009,034,100	16,087,158,300.00	
R2037	On 31/01/2037	Spot Bond	8.20500	103.39497	8.20500	103.37200				62,042,422,572,000.00	7,561,538,400	03,938,462,000.00	
R204	On 21/12/2018	Spot Bond	6.78500	105.32773	6.81500	105.20601				993,978,226,662,500.00	46,496,422,500	04,760,292,600.00	
R2044	On 31/01/2044	Spot Bond	8.28500	105.50456	8.28500	105.48090				830,821,359,237,000.00	00,280,188,200	17,989,913,000.00	
R2048	On 28/02/2048	Spot Bond	8.27000	105.16815	8.27000	109.50885				1,971,437,305,882,000.00	38,384,196,600	69,033,954,100.00	
R207	On 15/01/2020	Spot Bond	6.93500	101.96281	6.96500	101.81967				3,433,493,857,171,000.00	95,096,446,600	62,489,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.06000	101.08673	7.09500	100.89776				4,843,911,352,028,000.00	86,106,423,800	34,903,837,300.00
R209	On 31/03/2036	Spot Bond	8.12500	83.62780	8.15000	83.39547				2,338,154,996,937,500.00	87,772,922,700	31,119,240,300.00
R210	On 31/03/2028	Spot Bond	1.72500	175.54745	1.72500	175.53918				5,327,634,210,000.00	3,088,483,600	21,669,200,000.00
R211	On 31/01/2017	Spot Bond	1.45000	130.29661	1.45000	130.29142				91,608,970,000.00	63,178,600	38,570,368,500.00
R212	On 31/01/2022	Spot Bond	1.76500	135.63616	1.73000	135.93065				68,131,709,628,000.00	38,601,535,200	19,780,201,400.00
R213	On 28/02/2031	Spot Bond	8.00500	90.82426	8.03500	94.04561				897,360,381,526,000.00	12,099,985,200	44,942,900,000.00
R214	On 28/02/2041	Spot Bond	8.20500	81.60693	8.20500	84.83087				2,222,603,641,737,000.00	70,884,051,400	60,785,400,000.00
R227C	On 15/03/2015	Spot Bond	6.34500	99.56729	6.34500	99.55006				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.18500	96.59307	6.18500	96.57682				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.10500	93.77332	6.10500	93.75774				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.11500	90.98182	6.11500	90.96668				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.25500	97.93566	6.25500	97.91923				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.12500	95.07046	6.12500	95.05470				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.10500	92.26939	6.10500	92.25415				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.16500	89.44055	6.16500	89.42563				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.57000	85.97343	6.57000	85.95817				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.62000	83.12477	6.62000	83.10990				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.82000	79.94348	6.82000	79.92875				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.80000	77.36471	6.80000	77.35050				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.78000	74.88361	6.78000	74.86989				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.77000	72.46219	6.77000	72.44894				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.92500	69.53118	6.92500	69.51818				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.90500	67.28013	6.90500	67.26758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.01500	64.59812	7.01500	64.58588				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.98500	62.53293	6.98500	62.52114				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.95500	60.55134	6.95500	60.53997				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.92500	58.64956	6.92500	58.63860				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.88500	56.86983	6.88500	56.85925				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.84500	55.16546	6.84500	55.15526				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.51000	50.23635	7.51000	50.22618				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.47000	48.60225	7.47000	48.59246				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.43000	47.03947	7.43000	47.03005				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.39000	45.54454	7.39000	45.53546				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.35000	44.11417	7.35000	44.10543				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.31000	42.74525	7.31000	42.73682				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.27000	41.43483	7.27000	41.42670				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.23000	40.18012	7.23000	40.17228				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.80400				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.47158				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.27028				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.05382				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.64718				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.47221	100.00000	20.42093				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.28004	100.00000	14.24468				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.02797	100.00000	24.96599				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.35645	100.00000	56.21532				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.60199	100.00000	32.51942				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.27112	100.00000	16.22468				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.94733	100.00000	8.91956				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.06666	100.00000	13.02936				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.17281	100.00000	11.14091				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.32785	100.00000	9.30122				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.09995				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.43777				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.48285				0.00	2,200,000,000	1,100,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.73338				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.82304				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.02661				0.00	14,040,000,000	7,020,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.45148				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.59360				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.61383				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.16316				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.63408				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.25822				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.46164				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.57016				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.67992				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.53085				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.26619				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.59500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.63449			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.99782			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.64211			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.44580			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.53050			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.81836			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.35613			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.39301		12.35000	102.35912			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.81950	100.00000		13.78490			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.00049			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.20910			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.29034	100.00000		4.27972			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.27312	100.00000		23.21549			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		53.56360	100.00000		53.42947			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.96994	100.00000		13.95282			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.30692	100.00000		33.22624			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.02108			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.36723			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.39500		110.72984		8.39500	110.70482			839,500,000.00	100,000	860,000,000.00
RW23	On 10/12/2023	Spot Bond	8.57500		107.50419		8.57500	107.47939			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.26500		91.77324		9.26500	109.46413			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.25680			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.48500		107.95807		7.48500	107.93616			0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.69700	10.00000	106.67000				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.58569				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.64500	104.53528	8.64500	104.51099				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.45190				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.65478				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	102.06980				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.51417				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.50552				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	102.02820				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.51739				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.85500	102.97770	6.85500	102.95869				0.00	0	34,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.31500	103.23651	8.31500	103.21341				3,326,000,000.00	400,000	2,370,400,000.00
SBN27	On 15/09/2015	Spot Bond	7.60500	109.02608	7.60500	109.00361				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.82574	7.96000	108.80229				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500	109.14493	7.39500	109.12304				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.99500	104.12739	7.99500	104.10483				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000	109.06284	7.54000	109.04055				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.64500	109.00347	7.64500	108.98089				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.30984				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94473				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.64500	106.54852	7.64500	106.52644				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95636				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.19299				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.03733			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.56500		109.35059		8.56500	109.32540			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.47000		106.56777		9.47000	106.54054			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.02111			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.02838			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.07139			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.12132			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.39500		103.75752		8.39500	103.73395			7,555,500,000.00	900,000	990,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		19.32257		100.00000	19.28003			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.86500		107.68195		8.86500	107.65658			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63625			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.37500		102.72355		8.37500	102.70040			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.48000		93.15584		9.48000	93.13201			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77032			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.22000		105.91044		9.22000	105.88421			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.18786			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.22052			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.37000		108.77572		9.37000	108.74821			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.38399			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.39424			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.36500		98.87932		8.36500	98.85693			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.49000		97.95326		9.49000	97.92817			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.08500		97.66101		10.08500	97.63447			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.79500		101.23408		8.79500	101.21001			1,759,000,000.00	200,000	240,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.28500	106.65845		7.28500	106.63737			7,722,100,000,000.00	1,060,000,000	950,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31500	126.32387		2.31500	273.58316			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		2.09500	100.89373		2.09500	128.70463			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	20.00115		100.00000	19.95049			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68923			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	24.63885		100.00000	24.57784			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	113.39324		2.72000	127.19043			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.45473		6.50000	102.43673			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.65663			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.08307			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.48813			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.62500	101.46924		8.62500	101.44570			862,500,000.00	100,000	330,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.27300			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99175			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17065			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.92473		100.00000	98.57143			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38538			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.18481		100.00000	37.09273			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.19961		100.00000	33.11740			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.49269		100.00000	33.41563			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.94500		107.22928		8.94500	107.07387			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63555			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01576			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500		102.99683		7.53500	102.97579			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.41500		101.77554		8.41500	100.89471			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.99500		104.12739		7.99500	104.10483			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.88463			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03517			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.33684			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.85924			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.85542			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15635			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.69500		103.80640		7.69500	103.78486			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.62704			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91147			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.67949			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.64500		100.35631		8.64500	100.33298			5,187,000,000.00	600,000	710,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.73527			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.14436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48561			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.70300	93.49314		8.70300	93.47127			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.19500	95.76223		8.19500	95.74111			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.22500	96.79803		8.22500	96.77648			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34025			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.77500	104.63303		7.77500	104.61097			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.47500	109.78195		2.47500	110.19313			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.76500	102.04728		7.76500	102.02592			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	99.82317		8.22500	99.77901			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.33000	109.95520		9.33000	109.92765			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52581			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.38500	80.24164		9.38500	83.71157			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.58760			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.66961			0.00	7,500,000,000	7,500,000,000.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.63130			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.12398			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.70416			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.25271			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.82802			0.00	0	0.00
SSN031		On 16/02/2016	Spot Bond	100.00000	51.45739		100.00000	51.33302			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98272			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63747			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.61993			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49951			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96553			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89057			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96510			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.73969			0.00	30,000,000,000	30,000,000,000.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.74316			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.63335			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75826			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
SY1225	On 18/05/2015	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0	0.00
SY1226	On 19/05/2015	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0	0.00
SY1227	On 18/03/2015	Spot Bond	100.00000	92.87532	100.00000	100.00000			0.00	0	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.60500	108.30761		6.60500	108.28827			0.00	0	43,555,800,000.00
SZ25	On 30/09/2025	Spot Bond	8.18000	109.21387		8.18000	109.18982			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.03355	100.00000	43.92689			0.00	0	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56314			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28787			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.53417			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92882			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07701			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.13134			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.35790			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33817			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.38551			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53500		102.06064		7.53500	102.03978			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56836			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.58331			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.65990		7.83000	100.63854			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56013			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61030			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56013			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.37947		7.16000	100.58470			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.61540			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61243			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.68394			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67427			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96476			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93170			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.55938			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58331			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.73442		8.73000	100.59186			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.27674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.28500		99.79546		8.28500	100.30703			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58593			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61341			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61690			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60869			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64165			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68246			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67948			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69183			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91330			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91625			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95364			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.75705			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.81647			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.57000		100.62570		8.57000	106.51480			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.65798			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.73543			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.48000		100.07557		8.48000	104.03754			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.14268			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.15032			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.59000		96.25786		8.59000	99.92602			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.97092			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.83498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.15893			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.16098			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.01192			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.17422			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.93246			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.73020			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.23629			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61419			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.23526		101.06155	6.21967			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	100.87193			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60242			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61027			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60242			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.61027			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.61419			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59771			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61027			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.65342			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65342			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71613			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.73179			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71221			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02457			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.04403			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03625			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.27500	104.49212		7.27500	104.47158			1,455,000,000.00	200,000	680,000,000.00
TL20	On 22/02/2020	Spot Bond	8.92000	88.53567		8.92000	88.46373			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.52500	106.62492		7.52500	106.60316			4,515,000,000.00	600,000	28,770,000,000.00
TN20	On 17/09/2020	Spot Bond	8.77500	111.93117		8.77500	111.90462			4,387,500,000.00	500,000	20,030,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.00595		100.00000	1.00346			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.03000	113.59483		9.03000	113.56712			0.00	0	11,339,400,000.00
TN25	On 19/08/2025	Spot Bond	9.24000	101.69897		9.24000	101.67402			0.00	0	16,890,213,000.00
TN27	On 14/11/2027	Spot Bond	9.31000	99.31328		9.31000	99.28832			6,517,000,000.00	700,000	11,600,000,000.00
TN30	On 09/10/2030	Spot Bond	9.65000	110.57354		9.65000	110.54491			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.11500	109.64944		10.11500	109.61972			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.36524			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.91670			0.00	0	41,637,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01900			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01959			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02212			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02762			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.01961			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89203			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.69700		10.00000	106.67000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87464			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89214			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69514			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.73960			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.70406		10.00000	99.67451			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.71141		9.75000	99.68259			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71818		100.00000	9.69044			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.25738			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.33416			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.37679			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.38531			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.62374			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.14986			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.92530		100.00000	11.89544			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.63980			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.68307			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.43190			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.17985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.93061			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.18941			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.92826			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.33749			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.12922			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.84386			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.54447			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.27114			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.88049			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.74914			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.21151			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.75779			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.39598			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.76356			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79202			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.55823			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.46900		100.00000	15.15899			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46285			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44522			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42760			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62089			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50055			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46358			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26082			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.10826			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.60513			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66226			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.46532			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59445			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.49500		115.23180		8.49500	115.20532			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		8.53024		100.00000	8.51298			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.33290		100.00000	8.31604			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94053			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41120			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16353			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.16858			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.16887			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02872			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05595			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.00788		100.00000	7.99168			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.81056		100.00000	7.79475			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.67500	109.76644		6.67500	109.74653			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000	234.85441		1.94000	234.84188			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.46500	102.69915		6.46500	102.68128			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.09500	105.95502		7.09500	105.93461			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.37000	107.90228		7.37000	107.88071			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59000	108.05305		7.59000	108.03081			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.63500	108.72280		7.63500	108.70029			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.09500	97.84332		6.09500	97.82734			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02500	96.13038		6.02500	96.11470			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09500	97.82734		6.09500	97.81136			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.76000	73.60052		6.76000	73.58700			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	62.91635		100.00000	62.79698			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.30241		100.00000	33.23923			0.00	0	0.00

Total for j-Bonds : **40,868,656,835,404,500.00** **4,399,891,200** **21 224 284 776.00**

Grand Total: **40,868,658,323,779,100.00** **4,399,993,766** **21 228 492 502.00**