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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2015

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 17/02/2015	Any day expiry		11.64190	11.64190		11.64530	11.64530		16.16	10,372,932.90	891	0.00
\$ / R	On 23/02/2015	Any day expiry		11.64920	11.64920		11.65290	11.65290		12.95	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	451.89510	0.45190	456.74520	0.45675	451.895	16.23	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.65280	11.65280		11.65660	11.65660		13.25	988,439.50	85	2,586.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.18630	0.00019	0.45490	0.00045	0.186	17.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	2.73800	0.00274	4.27680	0.00428	2.738	15.51	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	121.30280	0.12130	135.65540	0.13566	121.303	13.47	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.02880	0.00003	0.03610	0.00004	0.029	40.84	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.65460	11.65460		11.65850	11.65850		13.36	11,958,251.50	1,028	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.65650	11.65650		11.66040	11.66040		13.47	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	135.40020	0.13540	149.08360	0.14908	135.400	13.64	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	30.20280	0.03020	38.97150	0.03897	30.203	16.20	0.00	0	10,000.00
\$ / R	On 09/03/2015	Any day expiry		11.67520	11.67520		11.67930	11.67930		13.12	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	201.34350	0.20134	214.34280	0.21434	201.343	13.14	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.68080	11.68080		11.68500	11.68500		13.50	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.68830	11.68830		11.69260	11.69260		13.36	127,110,262.50	10,875	1,188,586.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.11200	0.00011	0.16390	0.00016	0.112	17.05	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.31640	0.00032	0.43310	0.00043	0.316	16.10	0.00	0	24,155.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Future	10.51	Put	0.77540	0.00078		1.00360	0.00100	0.775	15.29	0.00	0	23,800.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.70	Put	1.90180	0.00190		2.43050	0.00243	1.902	14.48	0.00	0	50,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.75	Put	2.40520	0.00241		3.06710	0.00307	2.405	14.27	0.00	0	5,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.79	Put	2.90040	0.00290		3.69000	0.00369	2.900	14.10	0.00	0	1,112.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.80	Put	3.03910	0.00304		3.86380	0.00386	3.039	14.06	0.00	0	9,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.90	Put	4.83600	0.00484		6.09480	0.00609	4.836	13.63	0.00	0	46,165.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	7.65260	0.00765		9.52700	0.00953	7.653	13.21	0.00	0	76,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	695.95260	0.69595	702.12700	0.70213		695.953	13.21	0.00	0	20,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.25	Call	466.70950	0.46671	475.69140	0.47569		466.709	12.93	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.30	Put	36.64870	0.03665	42.05060	0.04205		36.649	12.98	0.00	0	9,950.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.35	Put	46.58820	0.04659	52.70620	0.05271		46.588	13.03	0.00	0	100.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.40	Call	346.69910	0.34670	357.80650	0.35781		346.699	13.07	0.00	0	150.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.42	Call	331.98380	0.33198	343.35280	0.34335		331.984	13.09	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.42	Put	63.68380	0.06368	70.75280	0.07075		63.684	13.09	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.46	Put	75.26110	0.07526	82.82250	0.08282		75.261	13.13	0.00	0	9,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.47	Call	296.67110	0.29667	308.64820	0.30865		296.671	13.14	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.54	Call	250.95670	0.25096	263.63380	0.26363		250.957	13.21	0.00	0	9,300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.55	Call	244.79280	0.24479	257.55300	0.25755		244.793	13.21	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.55	Put	106.49280	0.10649	114.95300	0.11495		106.493	13.21	0.00	0	120.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.60	Call	215.38260	0.21538	228.48390	0.22848		215.383	13.26	0.00	0	250.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.65	Call	188.34320	0.18834	201.65240	0.20165		188.343	13.31	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.72	Put	187.47700	0.18748	196.41570	0.19642		187.477	13.48	0.00	0	7,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.75	Call	144.60650	0.14461	157.59980	0.15760		144.606	13.66	0.00	0	20,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.76	Call	141.05610	0.14106	153.95920	0.15396		141.056	13.72	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.85	Call	112.72240	0.11272	124.65570	0.12466		112.722	14.27	0.00	0	500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.90	Call	99.52400	0.09952	110.83140	0.11083		99.524	14.58	0.00	0	100.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.91	Put	318.78030	0.31878	325.65720	0.32566		318.780	14.64	0.00	0	7,500.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.00	Call	77.69950	0.07770	87.67300	0.08767		77.699	15.19	0.00	0	5,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.00	Put	389.39950	0.38940	395.07300	0.39507		389.399	15.19	0.00	0	800.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.05	Call	68.73900	0.06874	78.03990	0.07804		68.739	15.50	0.00	0	1,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.50	Call	24.92330	0.02492	29.47030	0.02947		24.923	18.35	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.50	Put	836.62330	0.83662	836.87030	0.83687		836.623	18.35	0.00	0	300.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.58	Call	21.26920	0.02127	25.27110	0.02527		21.269	18.88	0.00	0	50,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.61	Call	20.07250	0.02007	23.88770	0.02389		20.073	19.08	0.00	0	23,800.00
\$ / R	On	16/03/2015	Foreign Exchange Future	12.82	Call	13.70000	0.01370	16.44450	0.01644		13.700	20.46	0.00	0	10,000.00
\$ / R	On	16/03/2015	Foreign Exchange Future	13.05	Call	8.88310	0.00888	10.82080	0.01082		8.883	21.75	0.00	0	24,155.00
\$ / R	On	16/03/2015	Foreign Exchange Future	14.20	Call	1.09830	0.00110	1.34580	0.00135		1.098	26.81	0.00	0	46,165.00
\$ / R	On	27/03/2015	Any day expiry			11.70900	11.70900	11.71360	11.71360			13.52	0.00	0	2,964.00
\$ / R	On	27/03/2015	Any day expiry	10.80	Put	6.62950	0.00663	7.78840	0.00779		6.630	13.71	0.00	0	300.00
\$ / R	On	27/03/2015	Any day expiry	11.04	Put	16.86210	0.01686	19.73850	0.01974		16.862	12.90	0.00	0	2,083.00
\$ / R	On	27/03/2015	Any day expiry	11.15	Put	27.11690	0.02712	31.20060	0.03120		27.117	12.77	0.00	0	250.00
\$ / R	On	27/03/2015	Any day expiry	11.61	Call	254.36900	0.25437	267.51780	0.26752		254.369	13.39	0.00	0	2,083.00
\$ / R	On	27/03/2015	Any day expiry	11.81	Call	166.70920	0.16671	179.29700	0.17930		166.709	14.10	0.00	0	250.00
\$ / R	On	27/03/2015	Any day expiry	14.85	Call	5.14610	0.00515	5.85990	0.00586		5.146	32.16	0.00	0	300.00
\$ / R	On	01/04/2015	Any day expiry			11.71840	11.71840	11.72310	11.72310			13.43	0.00	0	116.00
\$ / R	On	01/04/2015	Any day expiry	11.20	Put	38.85600	0.03886	43.69330	0.04369		38.856	12.72	0.00	0	22,187.00
\$ / R	On	01/04/2015	Any day expiry	12.24	Call	82.39730	0.08240	90.80380	0.09080		82.397	16.20	0.00	0	22,187.00
\$ / R	On	28/04/2015	Any day expiry			11.76960	11.76960	11.77480	11.77480			13.53	0.00	0	2,709.00

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	10.80	Put	16.92520	0.01693	19.18600	0.01919	16.925	12.76	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	49.40370	0.04940	54.92300	0.05492	49.404	12.17	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	203.34000	0.20334	215.48450	0.21548	203.340	14.68	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	20.86870	0.02087	22.15410	0.02215	20.869	30.67	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.79860	11.79860	11.82500	11.82500		13.69	94,476,000.00	8,000	8,000.00
\$ / R	On 27/05/2015	Any day expiry			11.82600	11.82600	11.83100	11.83100		13.89	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	27.13240	0.02713	30.16480	0.03016	27.132	12.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	40.26140	0.04026	44.47200	0.04447	40.261	12.36	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	69.54870	0.06955	75.91630	0.07592	69.549	12.19	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	311.71580	0.31172	325.38610	0.32539	311.716	14.10	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	223.20410	0.22320	234.62970	0.23463	223.204	15.43	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	37.44750	0.03745	39.47210	0.03947	37.448	30.16	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.85170	11.85170	11.85670	11.85670		13.88	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.85760	11.85760	11.86260	11.86260		13.89	33,438,432.00	2,820	116,363.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	27.82510	0.02783	30.36680	0.03037	27.825	12.54	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	29.38060	0.02938	32.05270	0.03205	29.381	12.52	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	33.59390	0.03359	36.61180	0.03661	33.594	12.48	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	53.19430	0.05319	57.67330	0.05767	53.194	12.34	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	55.85970	0.05586	60.52050	0.06052	55.860	12.33	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	671.84040	0.67184	684.38530	0.68439	671.840	12.28	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	556.69950	0.55670	570.25820	0.57026	556.699	12.81	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	544.96740	0.54497	558.60870	0.55861	544.967	12.87	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	187.36740	0.18737	196.00870	0.19601	187.367	12.87	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	489.43820	0.48944	503.39180	0.50339	489.438	13.16	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	463.59500	0.46359	477.64290	0.47764	463.595	13.30	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	239.87910	0.23988	251.22140	0.25122	239.879	15.72	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	190.05830	0.19006	199.65910	0.19966	190.058	16.77	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	179.00230	0.17900	188.16500	0.18817	179.002	17.05	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	133.32560	0.13333	140.39040	0.14039	133.326	18.53	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	112.87710	0.11288	119.00610	0.11901	112.877	19.35	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	95.12070	0.09512	100.39940	0.10040	95.121	20.22	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.88530	11.88530	11.89020	11.89020		14.05	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	38.08600	0.03809	41.01540	0.04102	38.086	12.40	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	87.61030	0.08761	93.47220	0.09347	87.610	12.24	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	236.81850	0.23682	247.62880	0.24763	236.818	16.26	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	45.84130	0.04584	48.38980	0.04839	45.841	29.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.95040	11.95040	11.95530	11.95530		14.14	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	48.02250	0.04802	50.52650	0.05053	48.023	12.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	102.24590	0.10225	107.44850	0.10745	102.246	12.18	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	256.26250	0.25626	267.26710	0.26727	256.263	16.96	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	64.05720	0.06406	67.54860	0.06755	64.057	28.59	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.00770	12.00770	12.01240	12.01240		14.23	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	55.11340	0.05511	57.22910	0.05723	55.113	12.13	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	112.96100	0.11296	117.74840	0.11775	112.961	12.14	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	266.51390	0.26651	276.82320	0.27682	266.514	17.64	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	71.53860	0.07154	74.94970	0.07495	71.539	28.05	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.03540	12.03540	12.04000	12.04000		14.36	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.04330	12.04330	12.04780	12.04780		14.35	566,035.10	47	28,115.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	41.65310	0.04165	42.99580	0.04300	41.653	12.63	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,487.50510	1.48751	1,493.44940	1.49345	1,487.505	12.54	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	84.48490	0.08448	87.54960	0.08755	84.485	12.02	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,131.33690	1.13134	1,139.04940	1.13905	1,131.337	12.03	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	88.03690	0.08804	91.24940	0.09125	88.037	12.03	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	129.84660	0.12985	134.67430	0.13467	129.847	12.12	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	152.65080	0.15265	158.28150	0.15828	152.651	12.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	221.20070	0.22120	228.55100	0.22855	221.201	12.40	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	239.13970	0.23914	246.65440	0.24665	239.140	12.55	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	710.67820	0.71068	722.91740	0.72292	710.678	12.76	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	536.05640	0.53606	549.08140	0.54908	536.056	14.17	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	388.56650	0.38857	400.22210	0.40022	388.567	15.91	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	283.24830	0.28325	292.82860	0.29283	283.248	17.78	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	237.97870	0.23798	246.40980	0.24641	237.979	18.85	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	179.73210	0.17973	186.47800	0.18648	179.732	20.61	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	159.12890	0.15913	165.17040	0.16517	159.129	21.49	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	148.89110	0.14889	154.46770	0.15447	148.891	22.56	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry	12.07100		12.07100	12.07100	12.07530	12.07530		14.32	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	62.18500	0.06218	64.07520	0.06408	62.185	12.02	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	122.01190	0.12201	126.17770	0.12618	122.012	12.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	188.23520	0.18824	194.57550	0.19458	188.235	12.19	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	276.65240	0.27665	285.27030	0.28527	276.652	18.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	197.84380	0.19784	204.42400	0.20442	197.844	20.44	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.61400	0.08261	85.56890	0.08557	82.614	27.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	12.13030		12.13030	12.13030	12.13430	12.13430		14.58	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	69.83450	0.06983	71.64890	0.07165	69.834	12.03	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	128.44070	0.12844	132.11010	0.13211	128.441	11.97	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	285.11330	0.28511	292.39540	0.29240	285.113	18.94	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	100.78370	0.10078	103.36660	0.10337	100.784	27.37	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	12.18540		12.18540	12.18540	12.18920	12.18920		14.67	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	75.50840	0.07551	76.99490	0.07699	75.508	12.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	132.75910	0.13276	135.82830	0.13583	132.759	11.87	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	291.98360	0.29198	298.26320	0.29826	291.984	19.51	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	98.78150	0.09878	100.88480	0.10088	98.781	27.10	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry	12.21060		12.21060	12.21060	12.21450	12.21450		14.65	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.21650		12.21650	12.21650	12.22040	12.22040		14.65	69,634,050.00	5,700	41,363.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	94.94330	0.09494	96.29050	0.09629	94.943	11.71	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,361.44330	1.36144	1,366.69050	1.36669	1,361.443	11.71	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,317.77420	1.31777	1,323.16240	1.32316	1,317.774	11.63	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,165.51140	1.16551	1,171.99370	1.17199	1,165.511	11.92	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,025.85050	1.02585	1,033.61760	1.03362	1,025.851	12.21	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	287.58570	0.28759	292.86930	0.29287	287.586	12.54	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	443.48700	0.44349	451.66410	0.45166	443.487	17.06	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	424.69260	0.42469	432.63720	0.43264	424.693	17.35	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	407.20680	0.40721	414.92360	0.41492	407.207	17.63	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	369.57920	0.36958	376.74960	0.37675	369.579	18.32	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	263.42060	0.26342	268.82390	0.26882	263.421	20.74	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry	12.23590		12.23590	12.23590	12.23990	12.23990		14.78	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	80.66810	0.08067	81.36370	0.08136	80.668	11.98	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	135.88550	0.13589	137.69390	0.13769	135.885	11.77	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	296.71360	0.29671	302.61190	0.30261	296.714	20.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	100.78110	0.10078	103.08930	0.10309	100.781	27.06	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.33890	12.33890	12.34310	12.34310		14.97	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	295.87610	0.29588	297.07710	0.29708	295.876	12.53	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	306.63460	0.30663	312.29320	0.31229	306.635	23.88	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.39580	12.39580	12.39990	12.39990		15.12	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.40200	12.40200	12.40610	12.40610		15.12	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.58140	12.58140	12.58440	12.58440		15.62	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.58960	12.58960	12.59260	12.59260		15.61	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.78340	12.78340	12.78530	12.78530		15.95	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.79170	12.79170	12.79350	12.79350		15.95	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.96900	12.96900	12.96980	12.96980		16.11	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.97930	12.97930	12.98010	12.98010		16.11	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.68830	11.68830	11.69260	11.69260		13.36	0.00	0	1,917.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	44,145.95280	0.44146	44,831.60540	0.44832	44,145.953	12.96	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.85760	11.85760	11.86260	11.86260		13.89	0.00	0	169.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.04330	12.04330	12.04780	12.04780		14.35	60,216.50	5	161.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.21650	12.21650	12.22040	12.22040		14.65	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.93200	17.93200	17.98530	17.98530		11.48	502,096.00	28	36,004.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	8.10420	0.00810	8.03080	0.00803	8.104	13.87	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	13.84520	0.01385	13.23210	0.01323	13.845	12.32	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	72.75300	0.07275	66.07170	0.06607	72.753	11.76	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	72.77200	0.07277	92.74810	0.09275	72.772	12.45	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	19.11640	0.01912	26.66980	0.02667	19.116	13.91	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	12.28890	0.01229	16.99860	0.01700	12.289	14.93	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	6.69140	0.00669	8.97430	0.00897	6.691	16.52	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.18010	18.18010	18.23520	18.23520		13.53	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.45910	18.45910	18.51380	18.51380		14.06	0.00	0	1,039.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.72450	18.72450	18.77880	18.77880		14.37	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09832	0.09832	0.09869	0.09869		16.91	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09987	0.09987	0.10025	0.10025		15.97	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10159	0.10159	0.10197	0.10197		15.32	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.28060	13.28060	13.30010	13.30010		12.34	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	0.20390	0.00020	0.42960	0.00043	0.204	21.89	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,129.60390	1.12960	1,110.32960	1.11033	1,129.604	21.89	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.32740	13.32740	13.34760	13.34760		12.89	359,839.80	27	84,799.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	5.49240	0.00549	6.08280	0.00608	5.492	13.34	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	508.18470	0.50818	530.31210	0.53031	508.185	12.32	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	60.51230	0.06051	62.12790	0.06213	60.512	12.49	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	228.83040	0.22883	225.10320	0.22510	228.830	13.13	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	532.84140	0.53284	521.84300	0.52184	532.841	14.99	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	710.25540	0.71026	696.53330	0.69653	710.255	15.92	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	728.61120	0.72861	714.69510	0.71470	728.611	16.02	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	944.52070	0.94452	928.75800	0.92876	944.521	17.17	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	3.68940	0.00369	5.77880	0.00578	3.689	19.74	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	3.15500	0.00316	5.16070	0.00516	3.155	19.79	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	1.66780	0.00167	3.30190	0.00330	1.668	20.00	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	1.51350	0.00151	3.09060	0.00309	1.513	20.03	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	1.37300	0.00137	2.89360	0.00289	1.373	20.06	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	1.32900	0.00133	2.83090	0.00283	1.329	20.08	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	1.16630	0.00117	2.59410	0.00259	1.166	20.12	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.50990	13.50990	13.53060	13.53060		13.23	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	162.47990	0.16248	172.33600	0.17234	162.480	16.34	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.53670	13.53670	13.55740	13.55740		13.40	135,367.00	10	99,711.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	71.80670	0.07181	72.78330	0.07278	71.807	11.95	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	329.28810	0.32929	327.64230	0.32764	329.288	13.06	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	322.15340	0.32215	337.83600	0.33784	322.153	14.16	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	93.94080	0.09394	99.39290	0.09939	93.941	19.24	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.77190	13.77190	13.79240	13.79240		13.63	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.00050	14.00050	14.01910	14.01910		13.99	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	637.90620	0.63791	636.33310	0.63633	637.906	13.69	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	275.45060	0.27545	279.48000	0.27948	275.451	20.17	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.82850	14.82850	14.84040	14.84040		13.94	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			564.02400	564.02400	566.03000	566.03000			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.02700	462.02700	462.57100	462.57100			0.00	0	119.00
AL37	On 06/08/2015	Index Future			469.59400	469.59400	470.14800	470.14800			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			551.94400	551.94400	553.03400	553.03400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			560.98400	560.98400	562.09200	562.09200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			503.45500	503.45500	504.57200	504.57200			0.00	0	697.00
ALBI	On 06/08/2015	Index Future			511.70100	511.70100	512.83700	512.83700			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			520.30300	520.30300	521.46400	521.46400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.11220	9.11220	9.08120	9.08120		16.68	2,278,050.00	250	8,180.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	113.91220	0.11391	135.75030	0.13575	113.912	16.69	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	358.28500	0.35828	388.91130	0.38891	358.285	17.80	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	25.91710	0.02592	26.91140	0.02691	25.917	18.84	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	4.81790	0.00482	5.35850	0.00536	4.818	20.87	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.19400	9.19400	9.16370	9.16370		15.49	487,282.00	53	11,496.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	54.69330	0.05469	62.74200	0.06274	54.693	15.10	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	103.02390	0.10302	114.35850	0.11436	103.024	15.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	223.36510	0.22337	240.63650	0.24064	223.365	15.26	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	339.38970	0.33939	328.02810	0.32803	339.390	15.43	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	209.29060	0.20929	203.19400	0.20319	209.291	16.28	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	169.69960	0.16970	164.98520	0.16499	169.700	16.68	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	9.29330		9.29330		9.26270	9.26270		13.99	0.00	0	767.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.38890		9.38890		9.35720	9.35720		14.02	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.41090		9.41090		9.37130	9.37130		12.43	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.53800		9.53800		9.49860	9.49860		13.08	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	114.26640		114.26640		128.61010	128.61010			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	271.79000		271.79000		386.35000	386.35000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.55370		12.55370		12.57580	12.57580		14.14	138,090.70	11	3,067.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.79530		12.79530		12.81790	12.81790		14.70	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85630		1.85630		1.85920	1.85920		13.06	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.86550		1.86550		1.86790	1.86790		13.30	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.79380		1.79380		1.79610	1.79610		14.54	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.82660		1.82660		1.82950	1.82950		14.78	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86460		1.86460		1.86710	1.86710		14.41	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	122.60993		122.60993		122.62374	122.62374			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.65104		124.65104		124.66503	124.66503			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	9.16893		86.47732		9.13386	86.75212			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.23701		87.90999		9.20086	88.18942			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.30229		85.58512		9.26490	85.87040			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	499.53400		499.53400		500.60600	500.60600			0.00	0	453.00

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	507.71500		507.71500		508.80600	508.80600			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	516.25000		516.25000		517.36600	517.36600			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.79217		118.79217		119.23484	119.23484			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.59353		119.59353		120.04352	120.04352			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	125.71959		125.71959		125.73463	125.73463			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.48908		126.48908		126.50461	126.50461			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	126.28323		126.28323		126.29863	126.29863			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.38521		128.38521		128.40096	128.40096			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	134.83741		134.83741		134.85347	134.85347			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.60938		135.60938		135.62585	135.62585			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	225.36900		225.36900		225.60800	225.60800			4,507,380.00	2	1,076.00
IGOV	On 06/08/2015	Index Future	229.07800		229.07800		229.32100	229.32100			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.94700		232.94700		233.19800	233.19800			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.41500		610.41500		611.05800	611.05800			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	620.43300		620.43300		621.09000	621.09000			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.11000		93.89000		6.04500	93.95500			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.11000		93.89000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.13000		93.87000		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	6.15000		93.85000		6.14000	93.86000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.17000		93.83000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.21000		93.79000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.36000		93.64000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.54000		93.46000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.83000		93.17000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.94000		93.06000		6.95000	93.05000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12720		0.12720		0.12710	0.12710			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12580		0.12580		0.12560	0.12560			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05680		0.05680		0.05590	0.05590		21.17	0.00	0	19,706.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04650		0.04650		0.04610	0.04610			0.00	0	81,573.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.14020		1.14020		1.14150	1.14150			0.00	0	337.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14160		1.14160		1.14290	1.14290			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.14350		1.14350		1.14480	1.14480			0.00	0	0.00

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			1.14600		1.14600		1.14720	1.14720			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			7.64449		125.79886		7.61403	126.06429		7.44	12,957,282.58	103	33,954.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,008.50000		3.00850		2,839.52000	2.83952	3,008.500	7.31	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,710.68000		2.71068		2,552.20000	2.55220	2,710.680	7.33	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,431.15000		2.43115		2,283.36000	2.28336	2,431.150	7.35	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,143.97000		1.14397		1,058.48000	1.05848	1,143.970	7.46	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.68062		122.58427		7.64902	122.85435		7.66	36,775,281.00	300	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	188.66000		0.18866		174.73000	0.17473	188.660	8.13	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.71063		124.62566		7.67771	124.90177		7.58	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	410.46000		0.41046		386.51000	0.38651	410.460	8.05	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.72299		121.58589		7.68855	121.86967		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			289.07618		289.07618		289.84318	289.84318			0.00	0	861.00
R197	On 06/08/2015	Bond Future			287.78238		287.78238		288.56215	288.56215			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			237.14354		237.14354		237.34346	237.34346			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.84744		237.84744		238.05073	238.05073			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.39702		103.58483		7.36641	103.76642		5.73	160,660,071.33	1,551	9,411.00
R2023	On 06/08/2015	Bond Future			7.42866		105.30030		7.39665	105.48512		5.87	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	29.70000		0.02970		27.08000	0.02708	29.700	6.26	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.64637		104.71195		6.62478	104.75913		1.85	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.64180		106.44659		6.61730	106.49471		1.81	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.61596		104.05144		6.58716	104.10171		1.69	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.06872		101.62664		8.03333	101.92784			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.11332		99.30131		8.07680	99.60763			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	8.23888	101.03250		8.20354	101.35274			0.00	0	15.00
R2032		On 06/08/2015	Bond Future	8.28327	102.70650		8.24686	103.03225			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.32329	100.26047		8.28568	100.59289			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	8.30205	104.32715		8.26673	104.68637			0.00	0	32,860.00
R2037		On 06/08/2015	Bond Future	8.34622	101.79594		8.30989	102.16128			128,873,660.04	1,266	1,954.00
R2037		On 05/11/2015	Bond Future	8.38243	103.49147		8.34501	103.86419			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	6.88793	106.61070		6.85628	106.71259		2.83	0.00	0	14,609.00
R204		On 06/08/2015	Bond Future	6.91016	104.33977		6.87573	104.44353		2.88	0.00	0	0.00
R204	8.41	On 06/08/2015	Bond Future	Put 16.67000	0.01667		14.96000	0.01496	16.670	3.10	0.00	0	699.00
R204		On 05/11/2015	Bond Future	6.91737	106.07717		6.87938	106.18397		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	8.38533	106.35708		8.35002	106.75232			0.00	0	9,494.00
R2044		On 06/08/2015	Bond Future	8.42816	103.73434		8.39189	104.13623			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.46347	105.46206		8.42616	105.87206			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	8.36586	105.99384		8.32546	106.46254			0.00	0	31,320.00
R2048		On 06/08/2015	Bond Future	8.40403	107.74924		8.36257	108.22592			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.44020	105.11111		8.39758	105.59709			0.00	0	0.00
R2048		On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207		On 07/05/2015	Bond Future	7.03842	103.15975		7.00724	103.28296		3.70	0.00	0	35,580.00
R207	7.73	On 07/05/2015	Bond Future	Call 2,747.50000	2.74750		2,863.83000	2.86383	2,747.500	3.91	0.00	0	66.00
R207		On 06/08/2015	Bond Future	7.06784	101.22537		7.03450	101.35081		3.78	0.00	0	0.00
R207	7.46	On 06/08/2015	Bond Future	Call 1,955.25000	1.95525		2,048.15000	2.04815	1,955.250	3.91	0.00	0	70.00
R207		On 05/11/2015	Bond Future	7.08141	102.91101		7.04543	103.03988		3.74	0.00	0	0.00
R207	7.43	On 05/11/2015	Bond Future	Call 2,041.59000	2.04159		2,128.70000	2.12870	2,041.590	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	7.15783	98.83302		7.12692	98.97784		4.62	74,124,765.00	750	62,199.00
R208		On 06/08/2015	Bond Future	7.18555	100.47052		7.15293	100.61787		4.71	0.00	0	0.00
R208	8.85	On 06/08/2015	Bond Future	Put 18.53000	0.01853		16.79000	0.01679	18.530	5.04	0.00	0	198.00
R208		On 05/11/2015	Bond Future	7.20516	98.74274		7.17045	98.89382		4.67	0.00	0	0.00
R208	8.48	On 05/11/2015	Bond Future	Put 175.87000	0.17587		164.01000	0.16401	175.870	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			8.24748		80.96497		8.21217	81.26201		11.72	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	45.46000		0.04546		56.64000	0.05664	45.460	11.22	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,550.57000		1.55057		1,431.93000	1.43193	1,550.570	11.75	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.28588		82.30649		8.24964	82.60856		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	99.88000		0.09988		91.55000	0.09155	99.880	12.83	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.32030		80.52825		8.28302	80.83634		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			175.31235		175.31235		175.33416	175.33416			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.23028		178.23028		178.25252	178.25252			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			132.06518		132.06518		132.10752	132.10752			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.63103		132.63103		132.67412	132.67412			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			137.54914		137.54914		137.47893	137.47893			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.04694		138.04694		137.97567	137.97567			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			8.12913		91.42542		8.08866	91.75757		9.94	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.16926		92.93962		8.12760	93.27736		10.26	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.20735		90.94127		8.16434	91.28588		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			8.29463		82.29511		8.25934	82.61186		12.46	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.33129		83.65800		8.29510	83.98010		12.90	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.36596		81.75852		8.32877	82.08695		12.95	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.39092		83.24164		8.35261	83.57783		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	20,831.53000		20,831.53000		20,866.31000	20,866.31000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.73810		4.73810		4.74470	4.74470		9.97	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.71230		4.71230		4.72090	4.72090		11.03	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.68670		1.68670		1.71210	1.71210			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69310		1.69310		1.72260	1.72260			0.00	0	0.00

Total for Derivatives : **770,403,785.45** **33,802** **4 211 622.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95696			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70500		103.36595		6.70500	103.34723			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17787			0.00	480,000,000	120,000,000.00
AA05	On 22/03/2019	Spot Bond	8.00000		108.20460		8.00000	108.18116		8,000,000,000,000.00	1,000,000,000	1,000,000,000	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.74091			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.55500		107.71572		8.55500	107.69093			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.66700		10.00000	105.63900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.84471			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.91680			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.86500		100.27789		8.86500	100.25386			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.43067		100.00000	9.40705			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.71912		10.84000	102.68916			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.85790		100.00000	10.83568			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.82500		103.37347		6.82500	103.35427			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.86357			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.23500		107.10827		8.23500	107.08439			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	106.75300		10.00000	106.72500			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35500	125.97894		2.35500	272.83585			235,500,000,000.00	100,000,000	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89956			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.75495			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32763			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.37997			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.41473			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.80550			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60317			0.00	0	100,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.29276			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	96.28061		100.00000	96.03117			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09500	173.63279		2.09500	173.62285			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.03673		2.76000	164.02444			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.84589		2.17000	174.83552			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.84987		1.82000	186.84058			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.58125	80.66834		7.58125	80.65219			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.58125	80.66834		7.58125	80.65219			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.62000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28352			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.35000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.50000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.97000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.55000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.98000			0.00	0	0.00

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	100.89786			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76062			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.64000			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	91.97000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.73000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03855			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.99500	109.41359		6.99500	109.39280			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75134			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	89.67000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.70000	94.04042		2.70000	108.01944			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49500	102.18779		2.49500	161.25789			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.36000	117.17706		2.36000	214.88551			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	88.45000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.93500	93.14803		8.93500	93.12554			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	100.56000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.99000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.03219			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	96.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.36500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.79768		9.63000	107.76984			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79000			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		112.71278		8.97500	112.68561			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.26000		95.51054		8.26000	95.48930			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.36000			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		111.98045		9.07000	111.95317			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.53007			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.37149			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.73500		110.00844		7.73500	109.98538			578,578,000,000.00	74,800,000	1,683,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.26500		108.97001		8.26500	108.94577			8,265,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86500		102.79661		6.86500	102.77753			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.35000		101.17420		8.35000	101.15146			458,415,000,000.00	54,900,000	817,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.17000		101.32606		9.17000	101.30097			26,776,400,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.25000		106.17158		7.25000	106.15070			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16500		218.30342		2.16500	276.57407			0.00	0	0.00

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	126.16840		1.99000	128.97538			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.27000	128.80575		2.27000	131.38488			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00644		100.00000	0.00642		400,000,000,000,000.00	4,000,000,000	4,000,000,000.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	92.61655		100.00000	92.38500			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15500	107.11923		11.15500	107.08711			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97436			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.41106		100.00000	6.39519			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97371			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96467			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.21291		100.00000	38.11829			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.97500			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.19193		11.00000	68.17243			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.21291		100.00000	38.11829			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	101.40701			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54014			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34764			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38776			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40541			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46163			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46163			0.00	0	0.00

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	100.46417			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46417			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45909			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.32748			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15472			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36372			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.40359			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.41958			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.38751			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31556			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.75000	106.39003		8.75000	106.57017			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.55300			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.19502			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	88.38580			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.38317			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.46389			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.34755			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.32220			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.75231			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.32089			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45712			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90685			0.00	0	0.00

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	106.75300	10.00000	106.72500				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.46802				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.49046				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.35239				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.35556				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19847				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17114				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22418				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32370				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26748				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20329				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22097				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.30695	10.23000	104.27820				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23847				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21133				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.91076				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.94000	104.67763	8.94000	104.65248				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31881				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.01840	1.75000	117.13300				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25888				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22239				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29097				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.33086				0.00	0	0.00

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	101.25107				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.50432				0.00	342,921,400	693,756,400.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78597				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.85690				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.23669				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.29081				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.32289				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.29065				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.35871				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.37956				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52484				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.75882				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.38446				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.38446				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45840				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.29895				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46326				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.25550				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45840				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.41386				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.41175				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.39465				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.86092				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	130.78030				0.00	0	0.00

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	101.21913			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20794			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.98210			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23828			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.25940			0.00	100,000,000	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.29097			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22072			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.21913			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.33313			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.69686			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39526			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.44960			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.82028			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54951			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68759			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	21.07694	100.00000	100.00000	21.02417			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	14.17088	100.00000	100.00000	14.13579			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.91842			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.65777			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72066			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.80439			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.62837			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.52000	101.20926		7.52000	101.18874			0.00	0	0.00

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	100.80265			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.92993			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31000	104.65036		8.31000	104.62683			381,429,000,000.00	45,900,000	3,048,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.07000	118.45466		9.07000	118.42580			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.94000	108.80585		6.94000	108.78535			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.67500	105.70835		8.67500	105.68356			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.04188		100.00000	15.00841			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.44500	106.70469		9.44500	106.67750			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74500	165.73432		2.74500	165.72191			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61108			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40262			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12651			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.21129			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	101.25986			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.68756			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17796			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	101.26748			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50602			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.80130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	110.90500				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	94.14000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.68096				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	92.67476				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.61000	130.38300	2.61000	233.83019				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	106.22079				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	107.90491				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.84118				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	90.29722				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.86303				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.33165				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.19620				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.62500	163.40041	2.62500	207.01350				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	30.18775	100.00000	30.12057				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.48340	100.00000	18.43763				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.59000	100.00000	18.54397				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	18.11030	100.00000	18.06546				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.37258				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12325				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05936				0.00	0	0.00

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	8.41000		108.05735		8.41000	108.03290			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.34552			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.66654			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.10490			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.85747			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.83500		105.22811		8.83500	105.20312			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23500		107.11416		7.23500	107.09324		3,274,077,702,000.00		452,533,200	557,433,300.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		55.98014		100.00000	55.84151			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.73980			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.33500		107.53220		8.33500	107.50807			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.70142		103.67581		10.70142	102.80332			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.86897		101.97192		10.86897	101.76495			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87550		101.94645		10.87550	101.76014			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49727			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.88251		101.87740		10.88251	101.75407			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.35901		102.59765		11.35901	102.62156			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.53116			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.53116			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.53123			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.95142		101.60512		10.95142	101.53018			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.91687		102.88850		10.91687	101.89498			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.86897		101.97192		10.86897	101.76495			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.75925		102.41927		10.75925	102.11637			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.90860		98.32169		9.90860	101.80455			0.00	0	0.00

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	101.45667			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43478			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43478			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	9.21749		103.93268		9.21749	102.96316			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.11000		101.52461		11.11000	101.48986			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39461			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.03500		75.28187		11.03500	99.59549			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	101.32806			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.57203		9.28000	101.28231			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41470			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.81000		74.00725		10.81000	99.62105			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.37452			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40800			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40800			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	101.35843			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.42929			0.00	1,000,000,000	500,000,000.00
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	101.42929			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36111			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38223			0.00	0	0.00

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	101.42938			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05004			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.12471			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.70142		104.05818		13.70142	103.19773			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.83856		102.89291		14.83856	102.92405			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.70066		102.95646		13.70066	102.48566			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.84173			0.00	400,000,000	200,000,000.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.84173			0.00	600,000,000	300,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.84173			0.00	1,400,000,000	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.90818			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.60856			0.00	1,200,000,000	600,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		27.54240		100.00000	27.49014			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.20924		100.00000	21.15671			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.30279		100.00000	19.25499			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.91530		100.00000	11.88580			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.93224		100.00000	11.90237			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.40616		100.00000	14.37049			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.48270		100.00000	12.45179			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.58777			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57464			0.00	0	1,300,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80601			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85268			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.00231		100.00000	8.98002			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.00231		100.00000	8.98002			0.00	0	0.00

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	100.00000			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06500		103.56574		2.06500	180.24498			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.59000		103.46565		7.59000	168.17423			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.59000		104.79048		7.59000	168.43150			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.97500		103.93968		7.97500	103.91736			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	7.41000		102.06705		7.41000	102.04654			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41030			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60997			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62173			0.00	0	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66093			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70010			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80932			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.29826		100.00000	35.21085			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	100.42244			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43053			0.00	0	80,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43322			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46554			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50856			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.09237		100.00000	22.03766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.09237		100.00000	22.03766			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	101.41384			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44082			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.88500		105.54307		7.88500	105.52052			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52174			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.66542			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.84725		100.00000	15.80801			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.84725		100.00000	15.80801			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.50000		104.76228		10.50000	103.90237			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.36110			0.00	45,000,000	15,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.53876		10.11500	99.94856			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.29342			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		60.67019		100.00000	60.55509			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.80146			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67695			0.00	0	320,000,000.00
BID06	On 30/06/2019	Spot Bond	8.12000		71.20847		8.12000	103.87703		71,456,000,000,000.00	8,800,000,000	4,400,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.82153			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.64314			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.93281			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.92141			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.92696			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.92335			0.00	0	0.00

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	99.91679			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.88944			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.85356			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	94.72488		100.00000	94.48075			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58049			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59674			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.51811			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.35521			0.00	0	0.00
BTC009		On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91487			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.75118			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87916			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.59567			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.57003			0.00	400,000,000	100,000,000.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.51490			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.37140			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.16314			0.00	2,000,000,000	500,000,000.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.05957			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.02533			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.27667			0.00	1,000,000,000	1,000,000,000.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.95626			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.91760			0.00	0	0.00

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	98.88214			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.67308			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.05812		100.00000	27.98863		1,220,000,000,000,000.00	12,200,000,000	6,100,000,000.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33001			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.99996			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.03500		112.05048		9.03500	112.02312			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.53138			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.04500		104.70391		9.04500	104.67833		20,286,126,000,000.00	2,242,800,000	2,242,800,000.00	
CBL12	On 06/09/2018	Spot Bond	12.01000		103.26757		12.01000	103.23430			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.92619			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.91000		99.48247		11.91000	99.45069			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05105			0.00	0	260,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.92500		103.45077		8.92500	103.42582		3,570,000,000,000.00	400,000,000	200,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.11936			0.00	100,000,000	50,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.91000		97.01208		11.91000	96.98158		29,536,800,000,000.00	2,480,000,000	1,240,000,000.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84009			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	92.81026			0.00	45,010,000,000	27,070,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.27534			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.58500		98.09703		9.58500	98.07167		28,755,000,000,000.00	3,000,000,000	1,000,000,000.00	
CCT01	On 23/06/2023	Spot Bond	9.44000		119.79653		9.44000	119.76617			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000		113.63795		9.72000	113.60833			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.60000		121.86877		8.60000	121.84043			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.28223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.23500		105.62172		11.23500	105.58983			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.93509			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.08285			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75310		10.00000	106.72520			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23401			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.53999			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.65029			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23274			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.94407			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22641			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.27357			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.32789			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	99.96558			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96593			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96407			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.34767			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.93408			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.37158		10.11000	101.34396			0.00	0	0.00

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	100.94372			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.98600		2.76000	120.97698			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		118.18876		3.14000	120.79987			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.82150		8.25000	103.91593			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.97000		129.06127		2.97000	123.19486			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.69855		2.40000	121.89599			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.88303			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.19000		103.43188		8.19000	103.40908			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64702			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66322			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.24000		103.51939		8.24000	103.49642			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.24000		103.51939		8.24000	103.49642			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.29000		102.35937		8.29000	102.33653			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37976			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.51773			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.01235			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	99.90329			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.89689			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.90072		9.35000	99.87592			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.90072		9.35000	99.87592			0.00	0	0.00

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	99.88373			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.88341			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	101.36266			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11867			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13679			0.00	600,000,000	600,000,000.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13775			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11867			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11867			0.00	0	110,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15176			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.00690			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.64010			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.10369			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.10369			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.10369			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55067			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.74000	106.97914		8.74000	106.95387			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17657			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56431			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61825			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61046			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67143			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.92217			0.00	0	0.00

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	99.85971				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83774				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.71541				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53550				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35161				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17474				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23509				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.55426				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.22583				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51253				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30319				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.51586				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.75300	10.00000	106.72500				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09294				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28906				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15581				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.47122				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11734				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26437				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25166				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.60406				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.69589				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.05874				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.00247				0.00	0	0.00

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	135.41957			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.07105			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.21500	99.00462		10.21500	98.97739			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.73500	100.67739		10.73500	100.64830			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19681			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.47752			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.06947			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52514			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.40756			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.08304		8.80500	102.67734			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29895			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51980			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.29532			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35798			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38189			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.47434			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41191			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95680			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.52687			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54026			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19681			0.00	0	0.00

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	117.83819			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	117.88397			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49207			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70825			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20367			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94479			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.60416			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.23527			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.42973			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48740			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.19725			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16937			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.47052			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.77884			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.95666			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.46493			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.55395			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.18399			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.96467		10.55000	104.35220			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.39500	109.93788		9.39500	111.30958			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.30827			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.72302			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.53500	111.67691		11.53500	113.35747			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.35232			0.00	0	0.00

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	11.56500	106.60895		11.56500	106.50966			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.99500	106.39808		9.99500	106.31212			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.35232			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.55338			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.52944			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.28818			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.31547			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.31560			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24755			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.88500	108.75769		8.88500	108.67936			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.21663			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43451			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.44115		10.55000	104.41148			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.62980		11.00000	104.59885			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.59433			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.45840			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59275			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.32500	109.15128		11.32500	109.05168			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.59852			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.31536			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.60275			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.40381			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	101.02158				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21118				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23509				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.82590				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.30693				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.39427	7.01000	41.00224				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	175.74942				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.97500	103.93968	7.97500	147.92994				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.59000	38.11826	7.59000	168.17423				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.59000	38.55625	7.59000	168.43150				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.34761				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.30783				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.88937				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.88937				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39578				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.30593				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32363				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87562				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32289				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52514				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.20475				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.28348				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.27545				0.00	0	0.00

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	101.28343			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.84017			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.84795			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.37000		110.25499		8.37000	107.81247			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.28500		103.90355		8.28500	103.88038		13,587,400,000,000.00	0.00	1,640,000,000	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.52500		117.67245		9.52500	117.64238			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.49500		104.67557		7.49500	104.65442		323,784,000,000.00	0.00	43,200,000	14,510,800,000.00
COJ07	On 23/03/2021	Spot Bond	9.09500		112.19377		9.09500	112.16620			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.17500		108.21172		9.17500	108.18506			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.54500		101.06594		9.54500	101.04005			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.32000		103.04811		10.32000	103.01962			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.32000		95.82707		10.32000	95.80058			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83842			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69257			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57490			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.83896		100.00000	10.81212			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.88503			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.22240			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.21815			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.83042			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	100.00000		79.00433		100.00000	100.00000			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	100.00000		66.84982		100.00000	100.00000			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.32878		100.00000	10.30320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.17501		100.00000	13.14239			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.86000		102.52719		10.86000	102.11745			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.52504		100.00000	15.48660			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.57200		100.00000	6.55573			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.32488		100.00000	16.28446			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.46822			0.00	0	856,600,000.00
DENG44	On 29/09/2017	Spot Bond	7.61000		100.97758		7.61000	100.95676			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.89491			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36070			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98083			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.78194		100.00000	56.63975			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.50525			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.93255			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29659			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.31355			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.16866			0.00	0	4,900,000,000.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.70507			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.91168			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.94041			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.48230			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37984			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.08500		106.17515		8.08500	106.15203			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.04000		112.57079		7.04000	112.54941			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94000		106.43007		7.94000	106.40717			1,493,514,000,000.00	188,100,000	2,047,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		8.72500	107.05952		8.72500	107.03467			26,561,290,650,000.00	3,044,274,000	2,687,512,300.00
DV24	On 18/02/2024	Spot Bond		8.80500	105.47305		8.80500	105.44795			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		8.99500	108.75322		8.99500	108.72679			5,397,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.05639			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95392			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22871			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98091			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26700			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.28575			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.11469			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19562			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.47205			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.44000	127.43733		7.44000	127.41161			29,814,088,800,000.00	4,007,270,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.97827			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	98.59410		2.35000	98.58773			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.07135		1.20000	134.83539			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19500	122.43405		2.19500	122.42668			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.14500	110.60059		2.14500	110.59407			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.15500	110.30659		2.15500	110.30006			0.00	0	200,000,000.00
EL31	On 02/06/2031	Spot Bond		2.21000	102.51531		2.21000	102.50911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL36	On 31/01/2036	Spot Bond	2.33000	98.98179		2.33000	98.97545			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.98500	107.31681		8.98500	107.29076			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.83500	113.47887		8.83500	113.45177			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.37000	107.10297		9.37000	107.07588			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.63000	98.88911		9.63000	100.24418			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.77000	110.49034		9.77000	107.78052			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03627			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.14625			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40453			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.28049			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.26993			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.04799			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25606			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.13082			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	95.54325		100.00000	95.21379			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01500	102.41134		11.01500	102.38163			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.73239			0.00	0	1,070,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.45418			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.69206			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.39000	101.21169		9.39000	101.18618			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.01361			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.83315			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.04002			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.04267			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03931			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.04089			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03899			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.04031			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03641			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.03587			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.31185		6.80000	100.29342		179,520,000,000,000.00	26,400,000,000	12,700,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.37000		108.32529		7.37000	108.30376		233,452,593,154,000.00	31,676,064,200	13,772,681,200.00	
ES23	On 25/01/2023	Spot Bond	8.02500		112.12791		8.02500	112.10354		161,800,905,465,000.00	20,162,106,600	49,573,422,600.00	
ES26	On 02/04/2026	Spot Bond	8.34000		99.52116		8.34000	99.49882		201,043,187,652,000.00	24,105,897,800	9,373,052,200.00	
ES33	On 15/09/2033	Spot Bond	9.10000		89.05179		9.06500	89.30780		1,857,371,066,460,000.00	04,106,710,600	96,008,594,300.00	
ES42	On 25/04/2042	Spot Bond	9.08500		96.87049		9.08500	96.84685		394,289,000,000,000.00	43,400,000,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.89828			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.90112			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65865			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.11236			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.92053			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.10973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.59630			0.00	2,000,000,000	500,000,000.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.92837			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.53761			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.75656	100.00000	10.72962				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.46904	100.00000	10.44282				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.37777			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.12415			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.53955			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.64735			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.91000	100.09700		8.91000	100.07303			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32935			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32928			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.53829			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.77159			0.00	0	30,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.81160			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.84181			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.58500	104.99278		9.58500	104.06699			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.69000	109.23048		9.69000	109.20209			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47607			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.27000	130.51748		2.27000	131.38488			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19500	127.43005		2.19500	275.97975			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500	104.24106		2.41500	110.80010			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47500	102.41200		2.47500	161.61179			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000	119.01697		2.25000	218.26029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.26500	109.26171		7.26500	109.24017			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71600	65.09846		7.71600	64.49938			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43500	41.76134		9.43500	40.87501			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.46032		9.67000	39.54135			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	98.98343		100.00000	98.73660			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.19806			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55630			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34771			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47931			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45840			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	101.38987			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63142			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	101.43451			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		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	101.52530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87976			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82421			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	19.14427		100.09221	19.09683			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30214			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.95512			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73245			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.30544			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44712			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	101.46320			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33643			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.78451			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.33884			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.91794		13.22500	62.89520			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.26224			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.26384			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.86093			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.32129			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500		96.03299		3.64500	99.34427			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.37871			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.37871			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.90585			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19681			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.41441			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.29895			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.26863			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.33522			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.48549			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.18953			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.33180			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.59219			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.70507			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.35000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.72290			0.00	4,200,000,000	2,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25426			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.36276			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.36276			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31495			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01510			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.06988			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14456			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85255			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.43929			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83581			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12652			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77399			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77605			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70059			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63767			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70059			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63515			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.29967			0.00	0	800,000,000.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.34098		8.75000	100.31657			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.31562			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.55780		100.00000	10.53165			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.63876		100.00000	9.61488			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.20592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	100.00000		1.68062		100.00000	1.67646			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.41966			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.49028		100.00000	21.43706			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.22530			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.41022		100.00000	10.38444			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.08019		100.00000	16.03993			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.22527			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.05185		100.00000	16.01166			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.22472			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.21365			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.33768			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31737			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.08000		124.87891		3.08000	124.86837			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18658			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18415			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18415			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97940			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17228			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.45190			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44391			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.64870			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50627			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.61000		114.12575		3.61000	120.80345			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48401			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.66000	105.35690		3.66000	120.42781			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.64000	103.14801		3.64000	120.57791			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.31000	100.18154		3.31000	125.80458			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.38000	101.30667		3.38000	134.89637			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56674			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28343			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45999			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69726			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.63637			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39943			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39784			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.76657			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26995			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.94775	100.00000	100.00000	11.91818			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	40.05613	100.00000	100.00000	39.95694			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	88.22445	100.00000	100.00000	87.94347			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	22.55614	100.00000	100.00000	22.50028			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.41106	100.00000	100.00000	6.39519			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	11.76732	100.00000	100.00000	11.73818			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000	153.52695		5.45000	153.50411			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02062			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.45635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.69895			0.00	2,000,000,000	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.93697			0.00	600,000,000	150,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.49042			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.59213			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.26539			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.08800	83.90075		2.08800	103.55882			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.45000	102.76991		2.45000	134.25220			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.58860			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.80022		10.38000	100.77154			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.80022		10.38000	100.77154			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	100.49559			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.59000	99.74457		2.59000	108.28320			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.56000	209.49122		2.56000	208.91124			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.56000	108.86498		2.56000	108.85731			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79366			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.59000	208.61560		2.59000	208.03271			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.54803			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.50000	109.97005		2.50000	109.96249			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.65000	107.15368		2.65000	107.14586			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93958			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	51.38700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24182			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.75500	105.19786		2.75500	105.18989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.71000		113.34352		2.71000	204.56360			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.76000		111.69642		2.76000	203.13912			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.87940		2.43000	96.87295			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.79000		159.67299		2.79000	202.29029			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.75321		3.03000	100.26767			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14629			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31500		126.33985		2.31500	273.61777			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20500		127.33877		2.20500	275.78199			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92500		120.96804		2.92500	261.97954			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.74000		100.21386		2.74000	127.55791			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.49759			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.27000		131.39308		2.27000	127.36757			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70639			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.94595			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.32948			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.28102		2.43000	108.27379			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.43761		104.97509	25.37181			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.58185		101.07593	29.50789			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.85685		100.44759	21.80251			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.88082		100.76967	27.81130			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	2.08000		118.58394		2.08000	118.57719			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.36000	96.93549		2.36000	111.34590			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.73056			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	96.67607		2.39000	111.04783			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.98114			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40500	125.52954		2.40500	344.44939			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.21519			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.82124			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	6.32500	103.97860		6.32500	103.96065			12,650,000,000,000.00	2,000,000,000	600,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.26000	104.55920		7.26000	104.53862			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.65500	105.63465		7.65500	105.61273			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.81000	111.07651		7.81000	111.05313			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.29000	105.12201		8.29000	105.09842			722,059,000,000.00	87,100,000	1,076,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.48500	104.56152		8.48500	104.53765			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.03500	92.61026		9.03500	92.58765			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.11000	112.58234		9.11000	112.55479			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.47000	101.08657		9.47000	103.86930			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.94500	96.44692		9.94500	96.42149			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.67000	86.54787		9.67000	86.52542			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.14694			0.00	0	1,073,853,600.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.16301			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.20314			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.26738			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.31554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.52411			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	99.98300			0.00	0	162,580,000.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.98210			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.82006			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.98136			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.98054			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.97985			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.97683			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.94577			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.93464			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.78500		104.75681		8.78500	104.73207			0.00	0	3,000,000,000.00
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	100.24855			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.65097		100.00000	10.62460			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.48261		100.00000	18.43685			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.67685		100.00000	11.64624			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	100.47676			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.49531			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.51831			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.55019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	100.70899	0.00000	100.70899			0.00	395,000,000	395,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73912	0.00000	100.73912			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.26334	0.00000	102.26334			0.00	300,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.46327	0.00000	101.46327			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	99.91828	0.00000	99.91828			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.18806	0.00000	101.18806			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001	100.00000	0.00001			0.00	0	30,331,200,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	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	100.97544	0.00000	100.97544			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.77246	0.00000	102.77246			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.61281	0.00000	100.61281			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.22543	100.00000	9.20309	100.00000	9.20309			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.82246	0.00000	100.82246			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.37961	0.00000	101.37961			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.35646	0.00000	100.35646			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.36057	0.00000	100.36057			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48774	0.00000	100.48774			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.24855	0.00000	100.24855			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	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	0.00000	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
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67034			0.00	0	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.12652		101.02507		7.12652	100.10176			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69968			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.12743		100.95063		8.12743	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	100.73738			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.57802		100.98931		8.57802	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	100.78343			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	100.68550			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82917			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85745			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22344			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.71500		102.18693		8.71500	102.16285			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	100.00000		1.44115		100.00000	0.00000			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	100.00000		13.42177		100.00000	0.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.67000		109.64752		7.67000	109.62472			8,870,355,000,000.00	1,156,500,000	1,290,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03500		128.90124		2.03500	279.16717			0.00	0	10,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03500		131.75743		2.03500	285.35295			0.00	0	8,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.02000	102.59232		9.02000	102.56732			52,950,106,000,000.00	5,870,300,000	3,751,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.02000	102.63105		9.02000	102.60604			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.85736		100.00000	23.79828			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.06415		100.00000	59.91541			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	28.70361		100.00000	28.63253			0.00	0	1,580,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	92.94807		100.00000	92.71570			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.79000	117.18854		1.75000	117.60502			107,017,110,766,000.00	59,786,095,400	76,237,020,700.00
I2038	On 31/01/2038	Spot Bond	1.83000	124.02237		1.83000	124.01612			107,194,559,460,000.00	58,576,262,000	93,589,796,100.00
I2046	On 31/03/2046	Spot Bond	1.85000	125.92071		1.85000	125.91434			70,942,115,760,000.00	38,347,089,600	59,764,307,400.00
I2050	On 31/12/2050	Spot Bond	1.90000	133.01726		1.90000	133.01031			77,202,288,460,000.00	40,632,783,400	49,446,504,676.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.40000			0.00	0	45,100,000.00
IBL11	On 12/03/2015	Spot Bond	7.15500	104.76426		7.15500	104.74382			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60530			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49374			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.79000	105.86422		7.79000	105.84186			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.58500	110.81607		7.58500	110.79328			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.61000	100.96084		7.61000	100.94001			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.33378			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000	99.56244		2.15000	128.58566			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.34000	102.76512		2.34000	130.80673			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59224			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.70500	106.26543		7.70500	106.24337			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.48003			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27657			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10908			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.24000	100.54750		8.24000	100.52519			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.61000	95.36351		8.61000	95.34130			346,983,000,000.00	40,300,000	2,493,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24176			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.78500	101.60605		7.78500	101.58473			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.66000	102.32389		8.66000	102.29993			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23323			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.34482			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.52235		7.90000	99.50105			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.02000	100.70655		8.02000	100.68468			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.37917			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11730			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.35500	102.27333		7.35500	102.25292			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.98000	104.20991		7.98000	104.18738			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.02500	107.54960		9.02500	107.52338			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00236			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47205			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.42662			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.43507			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00750		100.00000	0.00748			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62587			0.00	2,160,000,000	540,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.57012			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.23500	103.22159		8.23500	103.19871			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.90637			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.90292			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.32000	103.74756		9.32000	103.72145			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.69204		5.00000	101.67822			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.69204		5.00000	101.67822			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.27322		5.00000	100.25954			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.69658		5.00000	101.68279			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.75479		4.00000	101.74366			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.38039		4.00000	101.36936			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.55102		100.00000	44.44070		1,126,000,000,000,000.00	11,260,000,000	5,630,000,000.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.37555		100.00000	44.26566			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.37555		100.00000	44.26566			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.28688		9.20000	108.26012			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04380			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.63505		100.00000	8.61367			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66634			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.54000	103.89092		8.54000	103.86675		5,124,000,000,000.00	600,000,000	300,000,000.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		13.55706	100.00000	13.52311				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		88.22445	100.00000	87.94347				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.31549	100.00000	14.28004				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.44042	100.00000	15.40176				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.27304	100.00000	1.27060				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.45352	100.00000	9.43011				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.68794	100.00000	10.66056				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.39744	100.00000	10.37170				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.49474	100.00000	30.41923				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		72.42063	100.00000	72.27723				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		67.71800	100.00000	67.59259				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		66.97248	100.00000	66.84982				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.93101	6.30000	99.86211				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.69028	6.30000	99.62171				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.18748	6.50000	99.11745				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		99.06499	6.50000	98.99513				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.94280	6.50000	98.87312				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.69933	6.50000	98.62999				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.57805	6.50000	98.50887				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	100.00000		79.34783	100.00000	79.17570			3,310,000,000,000,000.00	33,100,000,000	21,600,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.29418			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.70142	103.11275		10.70142	102.45313			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.70142	101.86346		10.70142	101.67795			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.41155			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38466			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.49075		6.50000	102.47274			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41856			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	101.33615			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73526			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.36175			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.54756			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70338			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.91123			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.80599			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.32364			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.64214			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.54342			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.19955			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79069			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.80071			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.30000		104.08796		8.30000	104.06471			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00209			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.02560			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.04130			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72945			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.76556			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.62377			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.98500		104.16573		8.98500	104.14044			33,244,500,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31279			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.27500		107.35791		8.27500	107.33386			635,520,000,000.00	76,800,000	1,636,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.95253			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.83255			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.27026			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.43604			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33500		102.41915		8.33500	102.39641			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.91789			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.77514			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.43000		95.98027		3.43000	125.86027			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65500		142.20810		3.65500	147.81911			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.90944			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.77654			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.63020			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.23245			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	97.58762		3.75000	98.42966			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.75000	97.50627		3.75000	104.98668			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.73996			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.02446			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.86000	114.60190		9.86000	114.57143			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62624			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75500	140.69196		3.75500	140.67758			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond		6.30000	99.98274		6.30000	99.94825			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.30000	99.89655		6.30000	99.82769			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.30000	99.77612		6.30000	99.70743			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.30000	99.65598		6.30000	99.58746			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.50000	99.15245		6.50000	99.08247			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.50000	99.03005		6.50000	98.96024			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.50000	98.90795		6.50000	98.83831			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	98.66465		6.50000	98.59535			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	98.42254		6.50000	98.35359			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	100.85149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.75300	10.00000	106.72500				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.71460				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.90983				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.98228				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.91729				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.78572				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.81158				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81673				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.82702				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78068				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.66614				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44648				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.31195				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01069				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.87596				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.87727				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.98441				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.78033				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.49479				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.40111				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.21911				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.09127				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.11896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11896			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.58000	103.44181		8.58000	103.41781			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.59972		100.00000	12.57153			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.74483		100.00000	10.71822			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61678			0.00	0	31,000,000.00
IVC040	On 24/07/2021	Spot Bond	8.65500	104.05607		8.65500	104.03172			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45483			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01085			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28789			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.64652			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.47524			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58966			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.13500	102.59410		7.13500	102.57433			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29273			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.91841			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70385			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.35597			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.18514			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.18000			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.51650			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.44040			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53965			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	40.86077		100.00000	40.76179			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.15146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		95.01319		100.00000	94.77080			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42464			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.47681			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.61857			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		53.93644		100.00000	53.80288			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	104.13928			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44119			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.97000		147.79550		7.97000	147.76359			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13436			0.00	2,000,000,000	1,600,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16448			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.37541			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.61696			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.18532			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.13752			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.61000		102.24176		9.61000	102.21525			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36454			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.38500		98.57349		8.38500	98.55112			999,492,000,000.00	119,200,000	3,717,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.43500		77.30649		8.43500	100.76266			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.28000		99.66295		9.28000	99.63798			550,304,000,000.00	59,300,000	801,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.63002			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.00863			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65500		102.79496		9.65500	102.76833			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.18809			0.00	13,600,000,000	6,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.83102				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.98024				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97741				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.97576				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.72662				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.11327				0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.68791				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.25558				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.88542				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.59226				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.79909				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.79758				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37452				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.73166				0.00	1,000,000,000	250,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.12672				0.00	1,200,000,000	300,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.82254				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10935				0.00	0	1,100,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58153				0.00	0	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.14822				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64901				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.71177				0.00	0	110,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.24516				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.19662				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.20099				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37197			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	38.02390		100.00000	37.92974			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.68239		100.00000	21.62869			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.19741		100.00000	16.15731			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.28538		100.00000	16.24506			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	15.61758		100.00000	15.57847			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.12986		100.00000	21.07694		300,000,000,000,000.00	3,000,000,000	75,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond		8.24000	105.88080		8.24000	105.85731		172,216,000,000.00	20,900,000	611,600,000.00	
MBSA02	On 15/04/2019	Spot Bond		8.26000	105.33970		8.26000	105.31628		0.00	0	0.00	
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36603		0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.81020		0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.94641		0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.98707		0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond		7.52000	104.84669		7.52000	104.82543		0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond		8.23000	104.78743		8.23000	104.76409		0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond		8.91000	106.81571		8.91000	106.78999		0.00	0	0.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15496		0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19512		0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond		8.96000	106.56000		8.96000	106.53377		0.00	0	0.00	
MGL01	On 15/09/2015	Spot Bond		7.30500	104.34967		7.30500	104.32899		0.00	0	2,790,070,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84075		0.00	0	0.00	
MIIL02	On 31/05/2017	Spot Bond		8.44500	102.64710		8.44500	102.62377		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.32943			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.78500		113.26920		8.78500	110.22172			7,028,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	99.76040			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.07021		100.00000	25.00813			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.99363			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.14500		102.58373		8.14500	102.56123			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25500		101.78685		7.25500	101.76717			3,409,850,000,000.00	470,000,000	470,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.13500		105.31009		8.13500	105.28690			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.48175		100.89771	6.46539			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.56700		100.61875	6.55047			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	95.59742			0.00	7,916,818,600	7,916,818,600.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.01586			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.02171			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.93632		100.00000	0.93397			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.93632		100.00000	0.93397			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.39000		101.37135		8.39000	101.34834			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.48507		7.66500	99.46440			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.48000		104.02173		8.48000	103.99787			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.23500		109.36624		8.23500	109.34187			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.98231			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.72500		110.33784		8.72500	110.31182			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94644			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.59500		104.77100		8.59500	104.75432			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.76364			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.83500		99.98342		8.83500	99.82801			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.92264			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.57000		99.38007		9.57000	99.35442			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66330			0.00	0	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.68554			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.98707			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01342			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.05288			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.17522			0.00	0	10,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.14347			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.14723			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.14426			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.15743			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12500		106.45401		7.12500	106.43343			150,337,500,000.00	21,100,000	819,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.25233			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.06000		117.62064		8.06000	117.59497			538,408,000,000.00	66,800,000	1,614,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.14500		39.22599		10.14500	39.21561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.05500	103.67770		7.05500	103.65789			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75996			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.71204			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.40000	105.87548		7.40000	105.85422			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17520			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89471			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34523			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.97290			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79413			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.77391			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.75200			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63909			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	100.51569			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.45495			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.15302			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.94832			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01552			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24730			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18306			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.61119			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14368			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12805			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12725			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond			0.00000		100.00000		0.00000	100.40407			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond			0.00000		100.00000		0.00000	101.29895			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond			9.31500		111.14151		9.31500	112.52515			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond			0.00000		100.00000		0.00000	101.29097			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond			9.35000		109.84273		9.35000	111.44428			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond			0.00000		100.00000		0.00000	101.29895			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.16800			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.20770			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond			0.00000		100.00000		0.00000	101.31171			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond			0.00000		100.00000		0.00000	101.32766			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond			7.84500		106.00182		7.84500	105.97929			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond			0.00000		100.00000		0.00000	100.58702			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.55557			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond			9.44000		108.92589		9.44000	110.11446			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond			0.00000		100.00000		0.00000	102.82072			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond			0.00000		100.00000		0.00000	100.86768			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond			0.00000		100.00000		0.00000	100.84341			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.80875			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond			9.44500		121.12595		9.44500	121.09508			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	102.29008			0.00	0	1,000,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond			10.00000		106.75300		10.00000	106.72500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond			2.21500		169.28023		2.21500	169.26997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.61000	95.53720		2.61000	137.94261			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.01000	106.48990		8.01000	106.46681			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31971			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.64000	107.17585		8.64000	107.43725			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.92532			0.00	0	70,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.99344			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.92960			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92696			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92857			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.84000	107.14023		8.84000	109.45519			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92702			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92536			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92643			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.04000	107.10483		9.04000	107.35928			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92331			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92430			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92377			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.90392			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.91046			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92216			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.98500	116.39708		7.98500	116.37204			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.68500	123.46024		8.68500	123.43125			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.11000	173.45646		2.11000	173.44644			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000	123.87359		9.47000	123.84211			47,728,800,000,000.00	5,040,000,000	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.93008			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78443			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.28016			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.66332			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.84388			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.00384			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.51142			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	19.50267		100.00000	19.45542			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	58.73235		100.00000	58.58690			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.14500	103.98479		7.14500	103.96473		100,887,400,000,000.00	14,120,000,000	7,063,600,000.00	
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	99.79029			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.16000	102.75195		9.16000	102.48228			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	34.45303		100.00000	34.36676			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.77000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.03142			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.50566			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.40672			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.60285			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21211			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22163			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.55393			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.88500	105.53542		8.88500	106.00221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.45719			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.46959			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.47517			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.48757			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.54082			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.55319			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45502			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.39000	45.56271		7.39000	45.55362			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15500	109.88879		6.15500	109.87038		6,022,729,050,000,000.00	78,510,000,000	00,510,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.19000	96.62295		6.19000	96.60667			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.29000	116.45963		6.29000	116.43971		7,999,319,615,798,000.00	71,751,926,200	03,287,965,400.00	
R159P	On 15/09/2016	Spot Bond	6.12000	91.00520		6.12000	90.99004			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.60000	124.10957		7.57000	124.35042		7,724,754,063,320,000.00	47,993,955,700	63,962,513,700.00	
R187P	On 21/12/2026	Spot Bond	7.31000	42.76211		7.31000	42.75368			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.23000	40.19580		7.23000	40.18796			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000	285.17379		1.70500	285.88142		146,524,308,324,000.00	84,209,372,600	25,759,792,400.00	
R202	On 07/12/2033	Spot Bond	1.76500	233.94203		1.76000	234.09925		344,931,935,429,000.00	95,428,858,600	80,499,172,200.00	
R2023	On 28/02/2023	Spot Bond	7.35500	102.19381		7.32500	102.35568		5,459,291,937,089,000.00	42,255,871,800	26,786,198,400.00	
R203	On 15/09/2017	Spot Bond	6.60500	107.41509		6.58500	107.44347		4,377,889,680,600,500.00	76,819,028,100	12,457,560,600.00	
R2030	On 31/01/2030	Spot Bond	7.98500	100.56389		7.98500	100.54214		8,523,188,514,512,000.00	67,399,939,200	45,303,521,400.00	
R2032	On 31/03/2032	Spot Bond	8.15500	104.09528		8.15500	104.07243		5,344,854,830,028,000.00	55,408,317,600	06,805,233,900.00	
R2037	On 31/01/2037	Spot Bond	8.22000	103.28607		8.22000	103.26309		3,241,716,661,992,000.00	94,369,423,600	77,083,169,200.00	
R204	On 21/12/2018	Spot Bond	6.84000	105.17906		6.81000	105.26180		1,339,904,006,468,000.00	57,880,702,700	98,435,671,600.00	
R2044	On 31/01/2044	Spot Bond	8.30500	105.32463		8.30500	105.30096		1,736,975,516,969,000.00	09,148,165,800	88,972,094,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.28500	105.03872	8.28500	105.01517					3,750,331,872,969,000.00	52,665,283,400	71,705,729,300.00
R207	On 15/01/2020	Spot Bond	6.99000	101.77445	6.96000	101.87882					7,166,773,423,260,000.00	25,289,474,000	31,854,280,000.00
R208	On 31/03/2021	Spot Bond	7.11500	100.85905	7.08500	100.98484					9,112,609,074,159,500.00	80,760,235,300	42,775,073,000.00
R209	On 31/03/2036	Spot Bond	8.20500	82.98254	8.17000	83.26147					7,281,944,822,142,000.00	87,500,892,400	68,874,335,800.00
R210	On 31/03/2028	Spot Bond	1.75500	174.98037	1.75500	174.97197					24,666,970,419,000.00	14,055,253,800	18,095,241,800.00
R211	On 31/01/2017	Spot Bond	1.46000	130.28234	1.45000	130.30182					88,872,961,736,000.00	60,871,891,600	29,647,645,800.00
R212	On 31/01/2022	Spot Bond	1.76000	135.69223	1.77000	135.59983					490,024,909,088,000.00	78,423,243,800	27,276,839,600.00
R213	On 28/02/2031	Spot Bond	8.08500	90.19773	8.04500	90.51011					6,711,518,749,551,000.00	30,119,820,600	83,031,804,500.00
R214	On 28/02/2041	Spot Bond	8.22000	81.50681	8.22000	81.48868					6,362,239,834,614,000.00	73,995,113,700	71,422,900,000.00
R227C	On 15/03/2015	Spot Bond	6.35000	99.60146	6.35000	99.58420					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.19000	96.62295	6.19000	96.60667					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.11000	93.79964	6.11000	93.78404					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.12000	91.00520	6.12000	90.99004					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.26000	97.96696	6.26000	97.95050					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.13000	95.09814	6.13000	95.08236					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.11000	92.29392	6.11000	92.27866					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.17000	89.46244	6.17000	89.44751					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.56000	86.02340	6.56000	86.00815					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.61000	83.17732	6.61000	83.16246					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.81500	79.98583	6.81500	79.97111					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.79500	77.40748	6.79500	77.39327					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.77500	74.92675	6.77500	74.91303					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.76500	72.50565	6.76500	72.49240					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		6.92000	69.57513		6.92000	69.56212			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.90000	67.32420		6.90000	67.31165			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.00500	64.66214		7.00500	64.64991			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		6.97500	62.59784		6.97500	62.58605			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.94500	60.61703		6.94500	60.60566			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.91500	58.71594		6.91500	58.70498			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.87500	56.93683		6.87500	56.92626			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.83500	55.23302		6.83500	55.22282			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.51000	50.25670		7.51000	50.24653			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.47000	48.62184		7.47000	48.61204			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.43000	47.05833		7.43000	47.04890			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.39000	45.56271		7.39000	45.55362			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.35000	44.13167		7.35000	44.12292			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.31000	42.76211		7.31000	42.75368			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.27000	41.45109		7.27000	41.44296			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.23000	40.19580		7.23000	40.18796			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.85243			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.50996			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.32180			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.10258			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.69710			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.57512		100.00000	20.52360			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.35102		100.00000	14.31549			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.15238		100.00000	25.09009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		56.63975	100.00000	56.49792				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.76775	100.00000	32.68476				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.36442	100.00000	16.31770				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.29115	100.00000	8.26543				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.14158	100.00000	13.10407				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.23686	100.00000	11.20479				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.38133	100.00000	9.35455				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.13807				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.48237				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.52263				0.00	0	1,100,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.77524				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.86713				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.06408				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.50394				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.65120				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.65134				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.19950				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.76187				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.30386				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.50523				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.61384				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.72165				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.57584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32342			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.63889			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.78636			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.12200			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.82443			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.63589			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59201			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.89379			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.46429			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.46083		12.35000	102.42692			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.88897		100.00000	13.85420			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.04998			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27601			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.31167		100.00000	4.30099			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	23.38881		100.00000	23.33089			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	53.83286		100.00000	53.69806			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.00424		100.00000	13.98707			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	33.46889		100.00000	33.38781			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.15833			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.43610			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.38500	110.82950		8.38500	110.80449			238,134,000,000.00	28,400,000	862,100,000.00
RW23	On 10/12/2023	Spot Bond	8.57500	107.55380		8.57500	107.52899			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.27500	91.74728		9.27500	109.43746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.33452				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.49000	107.99352	7.49000	107.97158				17,227,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.75300	10.00000	106.72500				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.62725				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.63500	104.60855	8.63500	104.58426				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.49615				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.69810				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	102.11685				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.56263				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.55316				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	102.08129				0.00	36,000,000	12,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.57124				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.86500	103.01313	6.86500	102.99409				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.31000	103.29631	8.31000	103.27322				39,389,400,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.61500	109.06546	7.61500	109.04294				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.87269	7.96000	108.84922				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40500	109.18313	7.40500	109.16119				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.98500	104.19536	7.98500	104.17283				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55000	109.10185	7.55000	109.07951				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.65000	109.04587	7.65000	109.02325				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35079				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98926				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.63500	106.61617	7.63500	106.59410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99692			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23510			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.08193			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.55500	109.45152		8.55500	109.42633			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.47000	106.62226		9.47000	106.59502			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.01800			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.06265			0.00	1,600,000,000	400,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.11026			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.16011			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.39000	103.82245		8.39000	103.79888			1,520,268,000,000.00	181,200,000	1,003,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.40791	100.00000	19.36519				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.86500	107.73273		8.86500	107.70735			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67632			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.37500	102.76987		8.37500	102.74671			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.48000	93.20352		9.48000	93.17968			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81249			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.22000	105.96291		9.22000	105.93667			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22756			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.26133			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.37000	108.83076		9.37000	108.80324			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.42654			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.43788			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.36000	98.94380		8.36000	98.92143			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.49000	98.00345		9.49000	97.97835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.09500	97.63941	10.09500	97.61285					0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.78500	101.33199	8.78500	101.30793					381,269,000,000.00	43,400,000	238,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.29000	106.69394	7.29000	106.67283					0.00	0	860,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31500	126.33985	2.31500	273.61777					370,400,000,000.00	160,000,000	80,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.90535	2.09500	128.71945					0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	20.10284	100.00000	20.05193					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	100.74823					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.76133	100.00000	24.70002					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	113.41017	2.72000	127.20941					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.49075	6.50000	102.47274					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.69959					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12662					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53228					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.61500	101.53729	8.61500	101.51377					172,300,000,000.00	20,000,000	329,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.31992					0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.03433					0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.23425					0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.02417	100.00000	20.97152					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46098			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	99.63899		100.00000	99.28058			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42760			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	37.36966		100.00000	37.27712			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.36465		100.00000	33.28202		492,000,000,000,000.00	4,920,000,000	2,460,000,000.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.64924		100.00000	31.57086			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.92500	107.32666		8.92500	107.24902			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70367			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09044			0.00	4,400,000,000	2,200,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.54000	103.03188		7.54000	103.01082		32,271,200,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.41000	101.85213		8.41000	100.95560			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.98500	104.19536		7.98500	104.17283		52,541,300,000,000.00	6,580,000,000	3,290,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.92372			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07190			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.37534			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.91951			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.91733			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20291			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.68500	103.86232		7.68500	103.84081			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66905			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95224			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.72287			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.63500	100.44329		8.63500	100.41997		6,217,200,000,000.00	720,000,000	719,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.76946			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.19015			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.53192			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.69300		93.58090		8.69300	93.55903			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.18500		95.84983		8.18500	95.82871			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.22000		96.86053		8.22000	96.83898			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38432			0.00	60,000,000	20,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.76500		104.70014		7.76500	104.67811			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000		109.55224		2.50000	109.96249			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.76000		102.10640		7.76000	102.08504			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		99.86734		8.22500	99.84525			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.33000		110.01030		9.33000	109.98275			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.56562			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.39500		80.21222		9.39500	80.19188			18,790,000,000,000.00	2,000,000,000	2,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.63258			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.73847			0.00	0	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.69222			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.16889			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.77224			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.33005			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.89245			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91395			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.68926			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.67176			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.55128			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05472			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79220			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79553			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.68591			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.81007			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.52771			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395		5,530,000,000,000,000.00	55,300,000,000	56,100,000,000.00	
SY1226	On 19/05/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500	108.34022		6.61500	108.32084		3,704,400,000,000.00	560,000,000	43,555,800,000.00	
SZ25	On 30/09/2025	Spot Bond	8.18000	109.26199		8.18000	109.23793			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.24768		100.00000	44.14049			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60323			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.32887			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57420			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98219			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11482			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.17108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98096			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.46958			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39475			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.42611			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.54000		102.09558		7.54000	102.07471			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62919			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64576			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.70263		7.83000	100.68126			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62007			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64080			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67527			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62007			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64080			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.41227		7.16000	100.62380			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.68135			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67805			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75734			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74661			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.06879			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03211			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61924			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64576			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.78199		8.73000	100.71064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.33700		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.64080		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.28000	99.89386	8.28000	100.43417		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.62760		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.65698		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.68301		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.67391		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.68719		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.75569		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.75238		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.74084		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.01171		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.01497		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.02084		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	99.91897		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.91624		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.56000	100.72473	8.56000	102.12338		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.91787		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.91405		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.47000	100.20913	8.47000	100.06424		0.00		0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.91843		0.00		0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.91404		0.00		0	0.00	
TH12A9	On 21/02/2048	Spot Bond	8.58000	96.81833	8.58000	99.18191		0.00		0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.90912		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	99.90912			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.90912			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.90038			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.90038			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.90037			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.86484			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	99.86484			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.86484			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65782			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.26655		101.06155	6.25088			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	100.91297			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64523			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65363			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.64523			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65363			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65782			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64020			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69977			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.69977			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69977			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76682			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.78357			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76264			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09671			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.11752			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10920			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.28500	104.53129		7.28500	104.51072			269,545,000,000.00	37,000,000	678,400,000.00
TL20	On 22/02/2020	Spot Bond	8.91000	88.61318		8.91000	88.56197			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.51500	106.69337		7.51500	106.67163			406,919,965,500,000.00	54,147,700,000	29,145,700,000.00
TN20	On 17/09/2020	Spot Bond	8.76500	112.02965		8.76500	112.00311			376,016,747,000,000.00	42,899,800,000	20,033,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.01095		100.00000	1.00845			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.03000	113.65027		9.03000	113.62255			236,586,000,000,000.00	26,200,000,000	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.24000	101.74933		9.24000	101.72394			312,312,000,000,000.00	33,800,000,000	17,390,213,000.00
TN27	On 14/11/2027	Spot Bond	9.31000	99.36322		9.31000	99.33825			181,982,570,000,000.00	19,547,000,000	9,018,400,000.00
TN30	On 09/10/2030	Spot Bond	9.65500	110.58886		9.65500	110.56022			86,895,000,000,000.00	9,000,000,000	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.13000	109.56583		10.13000	109.53608			20,260,000,000,000.00	2,000,000,000	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.40685			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.95522			0.00	0	41,637,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01150			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.01322			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02092			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.03707			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.01321			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93003			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.75300		10.00000	106.72500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91589			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.93421			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73431			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.78126			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.76317		10.00000	99.73360			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.76906		9.75000	99.74023			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.77390		100.00000	9.74600			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.31825			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.39879			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.44350			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.45244			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.70257			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.25474			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.98526		100.00000	11.95524			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.68415			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.73900			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.48688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.23453			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.98499			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.24319			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.98230			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.39334			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.18408			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.89923			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.60051			0.00	0	11,600,000,000.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.32735			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.99630			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.86359			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.26784			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.81336			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.45259			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.81875			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.84167			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.61298			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.52963		100.00000	12.49928			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.51572			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.49810			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48047			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.67411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64356			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55418			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51707			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31671			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.16239			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		100.00000	79.17570		100.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.66458			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72247			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.51959			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64849			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.48500	109.99645		8.48500	115.30770			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	8.56487		100.00000	8.54754			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.36674		100.00000	8.34981			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97814			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.46994			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.20721			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21356			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.21389			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07008			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09841			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	8.04040		100.00000	8.02412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.84226	100.00000	7.82639				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00024				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.68000		109.79994	6.68000	109.78001			133,600,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.94000		234.87945	1.94000	234.86694				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.47500		102.73223	6.47500	102.71432				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.08500		106.01699	7.08500	105.99661			66,599,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.36500		107.96412	7.36500	107.94256				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.58500		108.11971	7.58500	108.09748				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.62500		108.81897	7.62500	108.79648			41,175,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.10500		97.87189	6.10500	97.85587				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03500		96.15558	6.03500	96.13988				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10500		97.85587	6.10500	97.83986				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.75500		73.64395	6.75500	73.63044				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		63.15576	100.00000	63.03594				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		33.42914	100.00000	33.36572				0.00	0	0.00
Total for j-Bonds :											1.62e+017	4,362,097,300	54 515 529 276.00
Grand Total:											1.62e+017	4,362,131,102	54 519 740 898.00