



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2015

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 27/02/2015	Any day expiry		11.67250	11.67250		11.52720	11.52720		6.43	241,544,246.80	20,728	0.00
\$ / R	On 05/03/2015	Any day expiry		11.67610	11.67610		11.52720	11.52720		12.15	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	98.79710	0.09880	40.37930	0.04038	98.797	12.32	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.68340	11.68340		11.53440	11.53440		12.43	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	274.88920	0.27489	157.72310	0.15772	274.889	13.33	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.68880	11.68880		11.53990	11.53990		12.65	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.69590	11.69590		11.54710	11.54710		12.40	312,736,670.10	26,739	1,054,550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.05260	0.00005	0.05670	0.00006	0.053	20.37	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.12550	0.00013	0.15090	0.00015	0.126	18.80	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.27690	0.00028	0.36840	0.00037	0.277	17.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.61950	0.00062	0.94270	0.00094	0.620	16.03	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.77070	0.00077	1.21650	0.00122	0.771	15.66	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.92030	0.00092	1.49530	0.00150	0.920	15.36	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.96240	0.00096	1.57490	0.00157	0.962	15.29	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	1.51820	0.00152	2.66410	0.00266	1.518	14.54	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	2.43280	0.00243	5.15630	0.00516	2.433	13.79	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	698.33280	0.69833	552.25630	0.55226	698.333	13.79	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	457.65400	0.45765	325.34780	0.32535	457.654	12.89	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	16.32270		0.01632		37.65470	0.03765	16.323	12.83	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	22.29230		0.02229		49.35840	0.04936	22.292	12.78	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	325.84840		0.32585		210.74960	0.21075	325.848	12.72	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	309.44910		0.30945		197.24800	0.19725	309.449	12.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	33.54910		0.03355		70.14800	0.07015	33.549	12.70	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	41.77980		0.04178		84.56690	0.08457	41.780	12.66	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	269.96570		0.26997		165.57520	0.16558	269.966	12.65	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	218.77060		0.21877		126.47580	0.12648	218.771	12.57	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	211.88300		0.21188		121.40380	0.12140	211.883	12.56	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	65.98300		0.06598		124.30380	0.12430	65.983	12.56	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	179.16080		0.17916		101.97370	0.10197	179.161	12.51	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	149.43250		0.14943		85.45990	0.08546	149.433	12.45	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	138.82520		0.13883		239.49210	0.23949	138.825	12.54	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	103.48010		0.10348		59.82160	0.05982	103.480	12.75	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	99.96440		0.09996		57.72180	0.05772	99.964	12.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	61.30520		0.06131		35.10990	0.03511	61.305	13.82	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	273.29430		0.27329		396.79850	0.39680	273.294	13.89	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	43.22850		0.04323		24.80270	0.02480	43.229	14.53	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	347.32850		0.34733		477.70270	0.47770	347.328	14.53	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	36.35980		0.03636		20.92000	0.02092	36.360	14.89	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	8.84760		0.00885		5.50050	0.00550	8.848	18.20	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	812.94760		0.81295		958.40050	0.95840	812.948	18.20	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	7.13550		0.00714		4.49030	0.00449	7.135	18.82	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	6.59910		0.00660		4.17170	0.00417	6.599	19.05	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.96620		0.00397		2.06890	0.00207	3.966	20.66	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.71710		0.00172		0.79630	0.00080	1.717	21.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.04750		0.00005		0.05050	0.00005	0.048	25.91	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.69760		11.69760		11.54900	11.54900		12.46	0.00	0	1,220.00
\$ / R	On 27/03/2015	Any day expiry			11.71540		11.71540		11.56710	11.56710		12.48	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	2.64290		0.00264		4.92820	0.00493	2.643	13.86	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	7.92200		0.00792		15.51090	0.01551	7.922	12.83	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	13.90510		0.01391		28.66390	0.02866	13.905	12.56	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	219.13730		0.21914		142.12100	0.14212	219.137	12.49	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	127.39120		0.12739		83.93970	0.08394	127.391	13.12	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.08240		0.00008		0.03310	0.00003	0.082	25.24	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.72070		11.72070		11.57260	11.57260		12.32	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.72430		11.72430		11.57620	11.57620		12.34	1,940,241.20	166	282.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	22.15900		0.02216		42.61890	0.04262	22.159	12.32	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	52.40440		0.05240		36.21270	0.03621	52.404	15.36	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.77690		11.77690		11.62680	11.62680		12.39	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	11.80290		0.01180		17.01870	0.01702	11.803	12.86	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	34.89770		0.03490		55.86560	0.05587	34.898	11.84	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	163.02610		0.16303		121.62450	0.12162	163.026	13.49	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	12.83140		0.01283		11.88470	0.01188	12.831	30.55	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.80630		11.80630		11.65520	11.65520		12.59	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.81020		11.81020		11.65900	11.65900		12.61	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.83340		11.83340		11.68180	11.68180		12.76	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	20.23660		0.02024		28.87900	0.02888	20.237	12.35	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	29.96850	0.02997	42.40300	0.04240	29.968	12.09	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	52.38970	0.05239	76.02060	0.07602	52.390	11.71	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	270.89620	0.27090	214.52610	0.21453	270.896	12.97	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	182.36910	0.18237	143.79890	0.14380	182.369	14.27	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	26.23660	0.02624	18.91820	0.01892	26.237	29.73	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.85900	11.85900	11.70710	11.70710		12.84	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.86510	11.86510	11.71310	11.71310		12.88	173,989,826.40	14,664	217,611.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	21.83520	0.02184	30.09920	0.03010	21.835	12.46	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	23.03060	0.02303	31.71770	0.03172	23.031	12.43	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	26.27780	0.02628	36.10500	0.03611	26.278	12.35	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	41.58490	0.04158	56.59990	0.05660	41.585	12.06	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	43.69340	0.04369	59.40060	0.05940	43.693	12.03	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	656.69620	0.65670	545.45350	0.54545	656.696	11.74	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	533.26760	0.53327	435.40770	0.43541	533.268	12.12	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	520.63340	0.52063	424.28600	0.42429	520.633	12.16	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	155.53340	0.15553	211.18600	0.21119	155.533	12.16	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	460.73500	0.46074	371.93030	0.37193	460.735	12.36	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	432.82700	0.43283	347.75550	0.34776	432.827	12.47	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	200.71730	0.20072	161.55980	0.16156	200.717	14.67	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	153.12530	0.15313	123.54980	0.12355	153.125	15.71	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	142.92400	0.14292	115.38580	0.11539	142.924	15.99	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	101.95160	0.10195	81.91980	0.08192	101.952	17.49	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	84.31860	0.08432	67.68330	0.06768	84.319	18.32	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	69.42230	0.06942	55.86470	0.05586	69.422	19.21	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.89340	11.89340	11.74080	11.74080		13.15	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	31.16520	0.03117	41.41190	0.04141	31.165	12.32	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	71.70680	0.07171	93.66830	0.09367	71.707	11.90	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	199.71240	0.19971	162.94750	0.16295	199.712	15.30	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	32.96310	0.03296	26.22500	0.02623	32.963	28.37	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.90150	11.90150	11.74880	11.74880		13.16	0.00	0	8,000.00
\$ / R	On 29/07/2015	Any day expiry			11.96010	11.96010	11.80630	11.80630		13.43	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	41.88030	0.04188	52.73430	0.05273	41.880	12.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	88.49340	0.08849	109.21980	0.10922	88.493	11.98	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	222.32270	0.22232	186.06180	0.18606	222.323	16.15	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	48.71030	0.04871	37.87660	0.03788	48.710	27.84	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.01880	12.01880	11.86380	11.86380		13.58	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	49.91120	0.04991	60.34850	0.06035	49.911	12.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	100.03740	0.10004	119.30670	0.11931	100.037	11.98	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	234.46360	0.23446	199.98770	0.19999	234.464	16.90	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	56.11140	0.05611	44.51870	0.04452	56.111	27.32	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.04690	12.04690	11.89150	11.89150		13.73	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.05490	12.05490	11.89940	11.89940		13.72	26,520,780.00	2,200	42,293.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	38.33340	0.03833	41.90530	0.04191	38.333	12.75	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,495.54120	1.49554	1,343.90880	1.34391	1,495.541	12.65	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	76.34960	0.07635	92.37410	0.09237	76.350	11.99	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,134.33670	1.13434	995.42590	0.99543	1,134.337	11.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	79.43670	0.07944	96.02590	0.09603	79.437	11.99	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	115.92570	0.11593	138.93910	0.13894	115.926	11.95	0.00	0	8,775.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	135.97820		0.13598		162.34470	0.16234	135.978	11.93	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	197.52560		0.19753		249.60750	0.24961	197.526	12.04	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	214.10740		0.21411		268.72130	0.26872	214.107	12.17	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	695.22800		0.69523		598.11300	0.59811	695.228	12.35	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	508.44360		0.50844		435.85040	0.43585	508.444	13.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	356.57080		0.35657		307.10790	0.30711	356.571	15.24	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	251.60950		0.25161		217.81450	0.21781	251.610	17.07	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	207.76800		0.20777		179.43980	0.17944	207.768	18.13	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	152.87890		0.15288		133.09110	0.13309	152.879	19.88	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	133.85130		0.13385		117.05740	0.11706	133.851	20.75	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	124.53930		0.12454		114.76640	0.11477	124.539	21.82	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.08300		12.08300		11.92700	11.92700		13.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	58.30040		0.05830		66.53060	0.06653	58.300	12.15	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	110.22860		0.11023		132.84770	0.13285	110.229	11.95	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	170.83300		0.17083		208.20460	0.20820	170.833	11.98	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	245.79840		0.24580		214.15560	0.21416	245.798	17.65	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	170.43710		0.17044		149.80680	0.14981	170.437	19.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.69690		0.06970		55.68270	0.05568	69.697	27.11	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.14310		12.14310		11.98610	11.98610		14.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	65.48750		0.06549		71.41900	0.07142	65.488	12.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	118.09880		0.11810		141.94930	0.14195	118.099	11.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	254.90050		0.25490		226.73710	0.22674	254.900	18.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	82.28080		0.08228		69.49460	0.06949	82.281	26.62	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.19910		12.19910		12.04130	12.04130		14.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	71.38480		0.07138		77.08670	0.07709	71.385	12.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	123.28350		0.12328		147.75330	0.14775	123.284	11.83	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	261.97100		0.26197		237.27760	0.23728	261.971	18.86	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	80.95680		0.08096		69.97630	0.06998	80.957	26.35	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.22520		12.22520		12.06690	12.06690		14.25	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.23120		12.23120		12.07290	12.07290		14.25	0.00	0	52,203.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	91.03420		0.09103		104.28270	0.10428	91.034	11.83	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,372.23420		1.37223		1,227.18270	1.22718	1,372.234	11.83	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,328.24450		1.32824		1,187.74230	1.18774	1,328.245	11.75	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,168.29840		1.16830		1,037.37120	1.03737	1,168.298	11.82	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,023.64320		1.02364		899.51300	0.89951	1,023.643	12.03	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	264.13230		0.26413		321.38050	0.32138	264.132	12.25	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	412.19780		0.41220		370.18450	0.37018	412.198	16.45	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	393.29290		0.39329		353.88990	0.35389	393.293	16.74	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	375.75140		0.37575		338.78960	0.33879	375.751	17.02	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	338.59510		0.33860		304.85400	0.30485	338.595	17.70	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	234.52720		0.23453		214.74090	0.21474	234.527	20.09	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.25130		12.25130		12.09260	12.09260		14.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	75.86300		0.07586		82.23930	0.08224	75.863	12.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	126.17040		0.12617		151.93420	0.15193	126.170	11.72	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	267.24440		0.26724		243.41820	0.24342	267.244	19.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	83.41480		0.08341		72.17840	0.07218	83.415	26.34	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.35790		12.35790		12.19750	12.19750		14.44	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	270.26290		0.27026		316.89940	0.31690	270.263	12.21	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	277.52300	0.27752	266.57310	0.26657	277.523	23.25	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.41450	12.41450	12.25350	12.25350		14.56	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.42060	12.42060	12.25960	12.25960		14.55	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.59880	12.59880	12.43810	12.43810		15.09	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.60700	12.60700	12.44630	12.44630		15.09	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.79960	12.79960	12.63910	12.63910		15.46	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.80780	12.80780	12.64730	12.64730		15.45	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.98400	12.98400	12.82360	12.82360		15.73	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.99420	12.99420	12.83390	12.83390		15.72	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.69590	11.69590	11.54710	11.54710		12.40	198,830.30	17	2,084.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	43,023.87850	0.43024	30,073.37330	0.30073	43,023.878	12.85	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.86510	11.86510	11.71310	11.71310		12.89	118,651.00	10	190.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.05490	12.05490	11.89940	11.89940		13.72	24,109.80	2	163.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.23120	12.23120	12.07290	12.07290		14.25	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.02180	18.02180	17.80290	17.80290		10.94	9,281,227.00	515	39,495.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	1.68690	0.00169	4.27060	0.00427	1.687	14.72	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	5.63000	0.00563	10.89130	0.01089	5.630	14.11	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	34.24300	0.03424	65.57010	0.06557	34.243	12.58	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	50.60890	0.05061	21.97050	0.02197	50.609	12.01	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	7.95630	0.00796	3.99880	0.00400	7.956	13.67	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	4.45420	0.00445	2.18920	0.00219	4.454	14.91	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	2.05840	0.00206	0.96360	0.00096	2.058	16.84	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.27170	18.27170	18.04800	18.04800		12.45	7,326,951.70	401	7,329.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.55520	18.55520	18.32680	18.32680		13.36	3,711,040.00	200	1,251.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.82340	18.82340	18.59200	18.59200		13.40	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09798	0.09798	0.09694	0.09694		14.87	489.89	5	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09952	0.09952	0.09845	0.09845		14.51	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10126	0.10126	0.10017	0.10017		13.87	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.08240	13.08240	12.96340	12.96340		11.74	26,661,931.20	2,038	82,201.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	5.13300	0.00513	9.18920	0.00919	5.133	12.81	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	282.33610	0.28234	196.35320	0.19635	282.336	12.15	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	96.46520	0.09647	150.33400	0.15033	96.465	11.90	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	359.77800	0.35978	458.35970	0.45836	359.778	13.21	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	726.86820	0.72687	840.65140	0.84065	726.868	15.09	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	921.55570	0.92156	1,038.17950	1.03818	921.556	15.74	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	941.23090	0.94123	1,058.03710	1.05804	941.231	15.81	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,168.95660	1.16896	1,287.08670	1.28709	1,168.957	16.56	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.18140	0.00018	0.05500	0.00006	0.181	20.60	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.16530	0.00017	0.04980	0.00005	0.165	20.90	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.11740	0.00012	0.03440	0.00003	0.117	22.09	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.11190	0.00011	0.03270	0.00003	0.112	22.27	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.10680	0.00011	0.03100	0.00003	0.107	22.44	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.10520	0.00011	0.03050	0.00003	0.105	22.50	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.09900	0.00010	0.02860	0.00003	0.099	22.74	0.00	0	32,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 01/06/2015	Any day expiry			13.26000		13.26000		13.13790	13.13790		12.15	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	86.59450		0.08659		69.36780	0.06937	86.595	15.84	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.28680		13.28680		13.16450	13.16450		12.40	6,975,570.00	525	99,051.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	96.41820		0.09642		116.24150	0.11624	96.418	11.48	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	421.75840		0.42176		483.25480	0.48325	421.758	12.69	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	281.62690		0.28163		225.49140	0.22549	281.627	12.93	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	200.97080		0.20097		160.13050	0.16013	200.971	13.82	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	47.86490		0.04786		39.94130	0.03994	47.865	18.68	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.52170		13.52170		13.39550	13.39550		12.89	13,521,700.00	1,000	6,805.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.74800		13.74800		13.61860	13.61860		13.32	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	749.09780		0.74910		803.61130	0.80361	749.098	13.72	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	211.06090		0.21106		187.93160	0.18793	211.061	20.03	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.55140		14.55140		14.41840	14.41840		13.43	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			566.01900		566.01900		570.73300	570.73300			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.29800		461.29800		462.95900	462.95900			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.79000		468.79000		470.48600	470.48600			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			550.86100		550.86100		554.18900	554.18900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			559.80700		559.80700		563.19900	563.19900			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			503.66700		503.66700		506.57000	506.57000			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			511.84700		511.84700		514.80600	514.80600			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			520.45500		520.45500		523.45600	523.45600			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.11560		9.11560		9.03600	9.03600		14.61	0.00	0	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	66.61920		0.06662		98.88750	0.09889	66.619	14.79	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	315.11820		0.31512		384.69090	0.38469	315.118	15.63	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	7.26070		0.00726		4.77460	0.00477	7.261	17.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.19790		0.00120		0.76850	0.00077	1.198	21.64	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.20160		9.20160		9.11980	9.11980		14.16	460,080.00	50	9,860.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	39.71070		0.03971		48.56090	0.04856	39.711	14.41	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	79.54690		0.07955		95.29950	0.09530	79.547	14.17	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	185.80100		0.18580		217.06740	0.21707	185.801	14.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	304.32760		0.30433		261.63970	0.26164	304.328	14.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	172.53350		0.17253		145.45910	0.14546	172.533	14.91	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	134.53540		0.13454		112.74080	0.11274	134.535	15.29	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.30380		9.30380		9.21980	9.21980		12.75	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.40320		9.40320		9.31700	9.31700		12.95	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.35800		9.35800		9.24450	9.24450		10.26	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.48260		9.48260		9.36630	9.36630		11.94	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			62.99150		62.99150		31.74810	31.74810			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGE	On 02/03/2015	Can-Do Future		0.08000	0.08000		0.06000	0.06000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.32680	12.32680		12.11040	12.11040		12.00	36,980.40	3	3,117.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.55140	12.55140		12.32950	12.32950		13.17	0.00	0	6,542.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85720	1.85720		1.83790	1.83790		11.66	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.86600	1.86600		1.84740	1.84740		12.38	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future		1.75490	1.75490		1.73850	1.73850		11.55	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.78550	1.78550		1.76850	1.76850		13.64	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.81950	1.81950		1.80190	1.80190		13.49	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		122.35768	122.35768		122.17250	122.17250			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.37672	124.37672		124.19038	124.19038			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		9.14794	86.64163		9.06187	87.32039			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.21707	88.06395		9.12819	88.75531			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.28172	85.74189		9.19033	86.44367			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		499.61600	499.61600		502.43800	502.43800			9,992,320.00	2	454.00
GOVI	On 06/08/2015	GOVI		507.73000	507.73000		510.60600	510.60600			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		516.26800	516.26800		519.18700	519.18700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.91984	118.91984		118.72823	118.72823			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.70608	119.70608		119.51325	119.51325			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		126.20013	126.20013		125.54098	125.54098			99,067,102.05	785	2,476.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/08/2015	Bond Future		126.95964	126.95964		126.29129	126.29129			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		125.79839	125.79839		125.54016	125.54016			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		127.87382	127.87382		127.61363	127.61363			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		135.28599	135.28599		134.64883	134.64883			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		136.04613	136.04613		135.40039	135.40039			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		225.10700	225.10700		224.83700	224.83700			11,255,350.00	5	1,081.00
IGOV	On 06/08/2015	Index Future		228.78200	228.78200		228.51000	228.51000			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.64700	232.64700		232.36800	232.36800			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.47300	609.47300		608.76800	608.76800			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.45300	619.45300		618.73900	618.73900			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.15000	93.85000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.18000	93.82000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.21000	93.79000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.24000	93.76000		6.17000	93.83000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.30000	93.70000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.34000	93.66000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.49000	93.51000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.63000	93.37000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.81000	93.19000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.95000	93.05000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.10000	92.90000		6.95000	93.05000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12770	0.12770		0.12610	0.12610			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12640	0.12640		0.12390	0.12390			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05780	0.05780		0.05710	0.05710		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future		0.05230	0.05230		0.05240	0.05240			0.00	0	14,200.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.04750	0.04750		0.04780	0.04780			0.00	0	81,701.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.11850	1.11850		1.12270	1.12270			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.11980	1.11980		1.12390	1.12390			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.12170	1.12170		1.12570	1.12570			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.12400	1.12400		1.12800	1.12800			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		7.66896	125.58619		7.57699	126.38813		7.69	52,243,855.04	416	33,040.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/05/2015	Bond Future	7.40	Put	3,123.60000		3.12360		2,589.20000	2.58920	3,123.600	7.65	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,815.94000		2.81594		2,312.88000	2.31288	2,815.940	7.67	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,526.57000		2.52657		2,055.74000	2.05574	2,526.570	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,203.16000		1.20316		908.34000	0.90834	1,203.160	7.88	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.70813		122.34981		7.61255	123.16707		7.79	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	191.41000		0.19141		152.13000	0.15213	191.410	8.26	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.73909		124.38765		7.64027	125.21682		7.56	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	400.06000		0.40006		336.73000	0.33673	400.060	8.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.75479		121.32467		7.65164	122.17481		7.60	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			288.19051		288.19051		288.03563	288.03563			52,738,863.33	183	1,044.00
R197	On 06/08/2015	Bond Future			286.84057		286.84057		286.68758	286.68758			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.24878		236.24878		236.29131	236.29131			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			236.90398		236.90398		236.95112	236.95112			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			7.43715		103.34737		7.34472	103.89534		6.02	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.47322		105.04373		7.37636	105.60248		5.85	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	27.18000		0.02718		20.58000	0.02058	27.180	6.22	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			6.67769		104.64355		6.60204	104.80886		1.94	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.68521		106.36140		6.59872	106.53122		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.66549		103.96507		6.56731	104.13637		1.63	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			8.06681		101.64286		7.98038	102.38089			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.11314		99.30282		8.02378	100.05469			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
R2032	On 07/05/2015	Bond Future			8.19580		101.42308		8.10947	102.21247			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.24060		103.08841		8.15153	103.89248			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.27936		100.64891		8.18786	101.46504			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			8.26461		104.70800		8.17836	105.59378			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.30924		102.16783		8.22040	103.06992			0.00	0	1,954.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 05/11/2015	Bond Future			8.34445		103.86978		8.25340	104.78565			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			6.90791		106.54644		6.82882	106.80109		2.91	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.93701		104.25894		6.85053	104.51955		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	15.76000		0.01576		12.08000	0.01208	15.760	3.12	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.94653		105.99528		6.85277	106.25887		2.75	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			8.31244		107.17573		8.22624	108.15786			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.35473		104.55069		8.26607	105.55081			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.38816		106.29244		8.29742	107.30788			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			8.29857		106.77652		8.21748	107.73329			47,835,880.96	448	34,576.00
R2048	On 06/08/2015	Bond Future			8.33636		108.52923		8.25306	109.50338			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.37080		105.90448		8.28555	106.89352			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			7.08411		102.97952		6.98503	103.37084		3.83	1,132,774.72	11	35,323.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,574.32000		2.57432		2,942.06000	2.94206	2,574.320	4.08	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.12064		101.02710		7.01438	101.42661		3.82	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,797.65000		1.79765		2,092.71000	2.09271	1,797.650	3.95	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.13770		102.70981		7.02459	103.11461		3.65	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,857.28000		1.85728		2,134.63000	2.13463	1,857.280	3.76	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			7.20875		98.59503		7.10529	99.07932		4.86	197,190.06	2	60,921.00
R208	On 06/08/2015	Bond Future			7.24252		100.21381		7.13306	100.70776		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	17.98000		0.01798		12.84000	0.01284	17.980	5.02	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.26521		98.48203		7.15002	98.98287		4.65	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	182.53000		0.18253		145.96000	0.14596	182.530	4.96	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
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/05/2015	Bond Future			8.22074		81.18976		8.13457	81.92063		12.39	0.00	0	14,191.00
R209	On 07/05/2015	Bond Future	7.30	Call	49.63000		0.04963		82.57000	0.08257	49.630	11.90	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,432.50000		1.43250		1,165.28000	1.16528	1,432.500	12.44	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.25991		82.52278		8.17134	83.26707		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	79.14000		0.07914		63.95000	0.06395	79.140	12.86	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.29365		80.74831		8.20297	81.50393		12.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.92579		174.92579		174.66414	174.66414			43,031,744.34	246	829.00
R210	On 06/08/2015	Bond Future			177.81190		177.81190		177.54881	177.54881			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.73985		131.73985		131.76449	131.76449			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.28123		132.28123		132.30840	132.30840			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			137.41247		137.41247		137.52386	137.52386			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.88817		137.88817		138.00357	138.00357			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			8.10718		91.60536		8.02595	92.27567		10.52	0.00	0	15,666.00
R213	On 06/08/2015	Bond Future			8.14834		93.10900		8.06456	93.79183		10.30	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.18578		91.11387		8.09975	91.80688		10.47	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			8.24792		82.71478		8.16177	83.49802		13.20	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.28477		84.07242		8.19630	84.87001		12.96	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.31827		82.18007		8.22777	82.98981		13.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.34349		83.65819		8.25032	84.48657		12.93	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
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			20,691.55000		20,691.55000		20,474.96000	20,474.96000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.63250		4.63250		4.60750	4.60750		10.31	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future			4.59890		4.59890		4.57630	4.57630		11.19	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R	On 16/03/2015		Foreign Exchange Future	1.68420	1.68420		1.64330	1.64330			0.00	0	12.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.63060	1.63060		1.59070	1.59070			0.00	0	0.00

Total for Derivatives : **1,142,544,406.29** **71,361** **4 185 264.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.17208			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.70500	103.59099		6.70500	103.57220			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	101.42390			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	7.98000	108.55621		7.98000	108.53276			0.00	0	500,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	100.98952			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.54000	108.08588		8.54000	108.06105			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	105.99800		10.00000	105.97100			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	100.10585			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	100.18031			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	8.84500	100.62819		8.84500	100.60413			1,769,000,000,000.00	200,000,000	100,000,000.00
AB014U	On 19/11/2024		Spot Bond	100.00000	9.71872		100.00000	9.69439			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond	10.84000	103.07920		10.84000	103.04914			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond	100.00000	11.12813		100.00000	11.10536			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.82500	103.60443		6.82500	103.58514			0.00	0	170,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	101.12706			0.00	0	90,000,000.00
AB09	On 03/05/2017		Spot Bond	8.22000	107.42518		8.22000	107.40129			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
ABCPi3	On 07/12/2023		Spot Bond	2.42000	125.49457		2.42000	271.75480			0.00	0	250,000,000.00
ABFN06	On 17/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.98371			0.00	5,640,000,000	0.00
ABFN07	On 17/03/2018		Spot Bond	0.00000	100.00000		0.00000	101.81855			0.00	180,000,000	5,180,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.63917			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.68056			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.05200			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.82496			0.00	0	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.53155			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	97.85523		100.00000	97.59359			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.16000	173.09746		2.16000	173.09728			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.15588		2.76000	164.15309			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.93987		2.17000	174.93967			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.92898		1.82000	186.93052			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.56625	80.89516		7.56625	80.87900			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.56625	80.89516		7.56625	80.87900			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.79000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54287			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.50000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.64000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.11000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.67000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.10000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.13833			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00183			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.76000			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	92.08000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.82000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.55000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27988		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	6.99500	109.66324	6.99500	109.64241		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.01119		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.25000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.75000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.73000	93.87399	2.73000	107.81568		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.51500	102.04820	2.51500	161.01884		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.38000	116.93745	2.38000	214.42109		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	88.02000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	8.92000	93.49766	8.92000	93.47549		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	100.61000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.56000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.31925		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	96.24000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	105.40500		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	108.13245	9.63000	108.10451		0.00		0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83000		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	8.94500	113.27176		8.94500	113.24453			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.24500	95.83320		8.24500	95.81193			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.04000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	110.06000			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	9.04000	112.53854		9.04000	112.51121			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.98000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.83573			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.63538			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.72000	110.32689		7.72000	110.30380			3,088,000,000.00	400,000	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.25000	109.33456		8.25000	109.31027			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86500	103.02612		6.86500	103.00695			34,325,000,000.00	5,000,000	2,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.33500	101.50991		8.33500	101.48713			1,086,050,500,000.00	130,300,000	3,845,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.14000	97.44251		9.14000	97.41846			0.00	0	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.24500	106.42752		7.24500	106.40660			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.23000	217.41003		2.23000	275.45770			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.11216		2.04000	128.92518			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.24000	129.12228		2.24000	131.71549			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00666		100.00000	0.00664			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	95.48837		100.00000	95.24227			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15500	107.50537		11.15500	107.47313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.30484			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	6.60467		100.00000	6.58832			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.31223			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41683			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	39.36693		100.00000	39.26944			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29744			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	68.42630		11.00000	68.40673			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	39.36693		100.00000	39.26944			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	101.69282			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85350			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62118			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66959			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.69089			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74066			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74066			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74476			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74476			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73658			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.55140			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41549			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64057			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.68874			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	101.70805			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	101.66934			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.58246			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.73500		106.75475		8.73500	106.93805			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.82762			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.46571			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	88.62651			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	177.66786			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	177.75311			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.62109			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.58515			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.02027			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.58351			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.73341			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.17613			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.73466			0.00	2,760,000,000	1,380,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.73321			0.00	36,400,000	18,200,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.62692			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.60890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44117			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40821			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47219			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59226			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52444			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44699			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46832			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.65249		10.23000	104.62365			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48946			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45668			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.45256			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.92000	105.05135		8.92000	105.02617			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58638			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.06526		1.75000	117.18907			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48960			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47007			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55804			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.60630			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.50977			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.74809			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06232			0.00	1,947,728,600	973,864,300.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.10059			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.55050				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.59665				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.55242				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.63456				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.65973				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.75286				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.98895				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.66562				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.66562				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76067				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56770				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76069				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.52943				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76067				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.64300				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.69856				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.68350				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	128.33523				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	129.24540				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47114				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45762				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.21581				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.49432				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.51470				0.00	0	35,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.55804			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.47307			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.47114			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.60369			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.84093			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67038			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.71676			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.08823			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.92868			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		21.72072	100.00000		21.66633			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.59883	100.00000		14.56268			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.16070			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90786			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.99531			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.11178			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.87212			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.50500		101.47166		7.50500	101.45112			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.11522			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.29296			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.29000		105.00094		8.29000	104.97738			1,658,000,000.00	200,000	3,030,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.04000		118.98853		9.04000	118.95963			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93500		103.63226		6.93500	103.61275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond	8.66000	106.10266		8.66000	106.07782			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.44943		100.00000	15.41506			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.39000	107.48718		9.39000	107.45993			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	165.50834		2.76500	165.50545			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.87132			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94676			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38068			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.48530			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	101.49036			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.02781			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.41335			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	101.52444			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84613			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.10784			0.00	0	0.00
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	113.64000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.06000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.96269			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	91.72278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN022	On 07/12/2033	Spot Bond	2.63000		130.12298		2.63000	233.37730			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	107.87067			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	107.00356			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12359			0.00	632,000,000	316,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	104.46987			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	89.68451			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.60188			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.45900			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.64500		163.05579		2.64500	206.58876			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		31.00567		100.00000	30.93667			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		19.04159		100.00000	18.99444			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.15141		100.00000	19.10398			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.65723		100.00000	18.61102			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.83240			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.35521			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30851			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.39000		108.41354		8.39000	108.38907			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.95742			0.00	0	100,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58669			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.89891			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.47719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.18615			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.82000		105.59641		8.82000	105.57137			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23500		107.36542		7.23500	107.34446			36,175,000,000,000.00	5,000,000,000	2,944,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		57.67071		100.00000	57.52790			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.99240			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.32000		107.85708		8.32000	107.83293			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76710		103.97475		10.76710	103.12361			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89585		102.32225		10.89585	102.11645			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90925		102.29311		10.90925	102.10900			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.85289			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92367		102.21997		10.92367	102.09745			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.45783		102.76246		11.45783	102.76206			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.89505			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.89505			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.89512			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01710		101.90590		11.01710	101.85470			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.97763		103.19724		10.97763	102.22407			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89585		102.32225		10.89585	102.11645			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.83387		102.70719		10.83387	102.42254			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99225		98.52443		9.99225	102.06568			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.80237			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78378			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78378			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		9.02329	104.61796		9.02329	103.49966			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.09500	101.92361		11.09500	101.89167			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73363			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.02000	75.58393		11.02000	99.99046			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	101.64235			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.86167		9.28000	101.59251			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.75871			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.79000	74.30582		10.79000	99.95856			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70854			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75035			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75035			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	101.68847			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.76837			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.76837			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69182			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70974			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.76846			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29660			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38942			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.76710	104.46110		13.76710	103.61890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	14.92483	103.27411		14.92483	103.28079			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78891	103.26192		13.78891	102.85073			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.29238			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.29238			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.29238			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.37554			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.00085			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.17725		100.00000	28.12379			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.84975		100.00000	21.79564			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.88572		100.00000	19.83648			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.27514		100.00000	12.24474			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29670		100.00000	12.26591			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.84122		100.00000	14.80447			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.85967		100.00000	12.82782			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.80697			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.80838			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02525			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08509			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.27418		100.00000	9.25122			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.27418		100.00000	9.25122			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.13000	103.39432		2.13000	179.92545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond		7.56000	103.95546		7.56000	169.15962			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.56000	97.97385		7.56000	169.41209			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		7.94500	104.45175		7.94500	104.42939			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		7.39000	102.36728		7.39000	102.34677			739,000,000,000.00	100,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63907			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85844			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87512			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98621			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14121			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	36.36425		100.00000	36.27420			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	100.67330			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68627			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69060			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74247			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81155			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	22.75955		100.00000	22.70319			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	22.75955		100.00000	22.70319			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	101.67147			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	7.87000	105.84194		7.87000	105.81937			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79932			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96964			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.32583		100.00000	16.28540			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.32583		100.00000	16.28540			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.30985			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.48500	105.20958		10.48500	104.25013			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.67269			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.76224		10.11500	100.21987			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54493			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	62.06865		100.00000	61.95089			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.03942			0.00	200,000,000	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91984			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.10000	71.39256		8.10000	104.22297			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.93183			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.85189			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.17039			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.14411			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.15113			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.16388			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21663			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.30765			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	97.75608		100.00000	97.49609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.86884			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89325			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.74052			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.58458			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.97775			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.79783			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.77641			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.72280			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.58094			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.37236			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.26855			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.23419			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.49898			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.16500			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.12709			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.09174			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.88259			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.67344			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.62188			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.55433			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.49976			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.53062			0.00	20,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.90546	100.00000	28.83388				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.58412				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.26150				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.02000		112.40311	9.02000	112.37572				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	105.82047				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.03000		105.02801	9.03000	105.00238				0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	11.99000		98.06646	11.99000	98.03492				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	97.76023				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.29000		98.71867	12.29000	98.68616				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.31211				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.91000		103.78034	8.91000	103.75535				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	96.78442				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.29000		96.12786	12.29000	96.09619				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.07940				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	93.22385				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.30366				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.57000		98.46047	9.57000	98.43504				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.41000		120.35147	9.41000	120.32107				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.69000		114.18885	9.69000	114.15917				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.57000		122.43096	8.57000	122.40258				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.82169				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.22000		106.01993	11.22000	105.98797				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	103.24910				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.41961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08820		10.00000	107.06020			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56041			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.85242			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.97235			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.76034			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.02266			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51590			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.57463			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.64217			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40625			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40214			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42387			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.62120			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.16946			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.70356		10.11000	101.67585			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19594			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.07445		2.76000	121.07230			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.20244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	118.28918		3.14000	120.90946			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.08791		8.25000	100.06593			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.94000	127.43269		2.94000	121.64747			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.26219		2.40000	120.53189			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.26752			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.18500	103.71343		8.18500	103.69057			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90736			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.92471			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.23500	103.80285		8.23500	103.77983			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.23500	103.80285		8.23500	103.77983			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.28500	102.64194		8.28500	102.61906			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65993			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82644			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31660			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
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.15339			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.20215		9.35000	100.17686			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.20215		9.35000	100.17686			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	101.59228			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34467			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35724			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.34467			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.34467			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38112			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.25111			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.88994			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.34641			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.34641			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.34641			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.80364			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.72000	107.35141		8.72000	107.32610			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42474			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88265			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87690			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.86743			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92810			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16887			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14847			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09140			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.97105			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80363			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.58490			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.40626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.49046			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.81272			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.46799			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80520			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59869			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.77751			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38772			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58126			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45174			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.77030			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41204			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55709			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54927			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	132.82710			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.97670			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.48789			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.35627			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.20000	99.40902		10.20000	99.38171			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.72000	101.10463		10.72000	101.07547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48113			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.78381			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.34833			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78979			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.69726			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		107.38054		8.80500	102.97105			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.56770			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78174			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	125.91469			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.63912			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.66807			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.77996			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.69872			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.35660			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	80.21384			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.85362			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48113			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	114.49615			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	114.56950			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76252			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.06327			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48965			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.34210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.93080			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48560			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.72594			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75526			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.45870			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44704			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.72448			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.01995			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.35647			0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.73762			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.82229			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.42864			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	103.20088		10.55000	104.64899			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.38000	110.25745		9.38000	111.68660			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.57369			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	103.04512			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.52000	112.04445		11.52000	113.79678			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.67974			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.55000	107.08981		11.55000	106.92386			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	106.60942		10.02000	106.58064			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.67974			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.83237			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.84710			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.54945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.58237				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.58251				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54416				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.87000	109.14258	8.87000	109.01182				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.58932				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.73173				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	104.68300	10.57000	104.65322				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	105.00186	11.00000	104.97081				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83626				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.76067				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84295				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.31000	109.63927	11.31000	109.47279				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.93033				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.58226				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.90249				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.68896				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.27148				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45654				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49046				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.27430				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.57734				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.48612	7.01000	41.09368				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	176.12473			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	7.94500		104.45175		7.94500	148.45955			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.56000		38.35044		7.56000	169.15962			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.56000		38.78936		7.56000	169.41209			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.57736			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.53954			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16470			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16470			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.67927			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.57084			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59219			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15342			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59665			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78979			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.45376			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.54376			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.53407			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.54371			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.03747			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.13364			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.36500		110.56238		8.36500	108.10728			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.27000		104.22462		8.27000	104.20141			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.51000		118.12685		9.51000	118.09671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	7.44500	104.96729		7.44500	104.94621			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.08000	112.59708		9.08000	112.56946			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.16000	108.62838		9.16000	108.60165			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.53000	101.45902		9.53000	101.43308			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.29000	103.60235		10.29000	103.57380			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.29000	96.35046		10.29000	96.32391			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07899			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80713			0.00	200,000,000	100,000,000.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	11.16629		100.00000	11.13864			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.12287			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.47342			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.42774			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.08342			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21140			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.23342			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.64070		100.00000	10.61435			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.57289		100.00000	13.53928			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.84500	102.99594		10.84500	102.49486			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.04190		100.00000	14.00712			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.77048		100.00000	6.75371			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.69151		100.00000	14.65513			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.59500	101.26197		7.59500	101.24111			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20785			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11477			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	100.00000	51.32433		100.00000	51.20000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	58.51628		100.00000	58.36975			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.88288			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20036			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.53386			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.56142			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.05942			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.33809			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.78959			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.74421			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.07000	106.52794		8.07000	106.50478			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.03500	112.83433		7.03500	112.81290			0.00	0	11,000,000,000.00
DV22	On 07/02/2020	Spot Bond	7.92500	106.76765		7.92500	106.74473			625,282,500,000.00	78,900,000	1,979,000,000.00
DV23	On 27/02/2023	Spot Bond	8.71000	107.44913		8.71000	107.42383			87,668,913,683,000.00	10,065,317,300	21,165,213,000.00
DV24	On 18/02/2024	Spot Bond	8.79000	105.86970		8.79000	105.84454			13,185,000,000,000.00	1,500,000,000	1,000,000,000.00
DV29	On 18/02/2029	Spot Bond	8.94000	109.53147		8.94000	109.50501			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27818			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18953			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45612			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.83384			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.83138			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.34179			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42320			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.71283			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500		127.77183		7.43500	127.74607			0.00	0	2,352,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.58469			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		98.65331		2.35000	98.65266			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.11107		1.20000	134.87273			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000		122.43342		2.21500	122.22951			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16500		110.37982		2.16500	110.37966			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.17500		110.08103		2.17500	110.08085			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000		102.57177		2.21000	102.57152			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		99.04059		2.33000	99.04001			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.97000		107.69571		8.97000	107.66961			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.82000		108.52614		8.82000	108.50027			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.34000		107.61574		9.34000	107.58861			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.57500		99.59518		9.57500	100.79732		9,725,463,465,000.00	1,015,714,200	507,857,100.00	
EMM05	On 17/04/2029	Spot Bond	9.71500		111.27699		9.71500	108.38682			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.38083			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.82822			0.00	300,000,000	100,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.53664			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51632			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.48945			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.34041			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.14356			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15665			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.15886			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.68231		100.00000	99.32374			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01500	102.76936		11.01500	102.73942			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.04678			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.76040			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.98806			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.37000	101.57047		9.37000	101.54492			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.27906			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.94531			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.30664			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	100.32545			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.27581			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.28697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27358			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28288			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28041			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27663			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.52277		6.80000	100.50465			116,960,000,000.00	17,200,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.36000		108.61246		7.36000	108.59090			11,081,329,344,000.00	1,505,615,400	15,557,684,200.00
ES23	On 25/01/2023	Spot Bond	8.02000		112.45167		8.02000	112.42724			1,163,125,362,000.00	145,028,100	60,899,473,300.00
ES26	On 02/04/2026	Spot Bond	8.32000		99.92925		8.32000	99.90687			83,756,479,040,000.00	10,066,884,500	13,277,860,500.00
ES33	On 15/09/2033	Spot Bond	9.09000		89.39408		9.00500	90.04991			7,072,270,884,000.00	778,027,600	111,471,561,000.00
ES42	On 25/04/2042	Spot Bond	9.00000		97.97033		9.00000	97.94663			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.15802			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.26638			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14794			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90832			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.36322			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.17275			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.34151			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.82880			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.15716			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01777			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.08510		100.00000	11.05735			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.78881		100.00000	10.76179			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.62875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.41149			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.82046			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.94823			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		8.89000	100.44792		8.89000	100.42392			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.54878			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54871			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.80542			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	105.02947			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02093			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.02129			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.57000	105.42133		9.57000	104.45894			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		100.00000	0.00000		100.00000	100.00000		1,150,000,000,000,000.00	11,500,000,000	11,500,000,000.00	
FRBC21	On 21/12/2018	Spot Bond		9.67000	109.63699		9.67000	109.60854			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.77523			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.24000	130.83821		2.24000	131.71549			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.26000	126.93214		2.26000	274.86902			0.00	0	180,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.44500	104.02793		2.44500	110.57989			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.49500	102.27136		2.49500	161.37105			0.00	0	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.27000	118.76819		2.27000	217.77867			0.00	0	100,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.26500	109.52048		7.26500	109.49889			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.70900	65.28209		7.70900	64.66087			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.43300	41.89271		9.43300	40.98491			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.58329		9.67000	39.64955			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	99.45504		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC03U	On 27/03/2015	Spot Bond	100.00000		102.04478	100.00000	101.78246				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.87298				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62125				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.78005				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.26631	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.26631	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.76067				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	101.67771				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.95904				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	101.73173				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.21398	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	101.84167				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.27118			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.20382			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	19.72291		100.09221	19.67403			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.57156			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.12209			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.08568			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.40642			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.74123			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	101.76062			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.60764			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.64490			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.15570			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.61596			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	63.19141		13.22500	63.16857			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.52329			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.52521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.24077			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.59472			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.67500	95.87851		3.67500	99.19014			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.66421			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.66421			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.18119			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48113			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.69463			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.56770			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.53101			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.64665			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.79346			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.44337			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.64002			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.89093			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.05942			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.62946			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.07414			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.51363			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.64490			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.64490			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55430			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.33214			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37442			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09066			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73751			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07500			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35649			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01252			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01524			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.96664			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87915			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.96664			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87564			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.57369			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.63416		8.75000	100.60970			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.60327			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.87664		100.00000	10.84970			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.92984		100.00000	9.90525			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	96.43730			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.73138		100.00000	1.72709			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.18785			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	22.13927		100.00000	22.08445			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.49115			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.57969		100.00000	8.64489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		16.57134		100.00000	16.52985			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.49111			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.54215		100.00000	16.50073			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.48993			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.46555			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.60506			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.56849			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05000		125.21734		3.05000	125.21413			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.43374			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.42807			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.42807			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.24543			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39949			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.74700			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.73736			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.92307			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77980			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.58000		114.45791		3.58000	121.15786			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.76833			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.78575			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.63000		105.67094		3.63000	120.78299			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.61000		103.45658		3.61000	120.93277			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.19876		3.36000	125.81073			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.34314		3.43000	134.92634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87353			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54370			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75675			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.04317			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.96965			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68928			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68736			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.86277			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50100			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.30857	100.00000	100.00000	12.27810			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.00730	100.00000	100.00000	32.92734			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		91.74170	100.00000	100.00000	91.43791			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.23732	100.00000	100.00000	23.17978			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.60467	100.00000	100.00000	6.58832			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.12269	100.00000	100.00000	12.09267			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		153.77276		5.50000	153.75855			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.22225			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.71181			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.91311			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.17130			0.00	0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.73149			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.83694			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.51317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.08800		83.92941		2.08800	103.61812			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.80745		2.45000	134.34502			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.82823			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.14513		10.38000	101.11635			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.14513		10.38000	101.11635			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	100.79532			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.81232		2.59000	108.36304			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		208.98859		2.58000	208.47700			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.93784		2.56000	108.93651			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.99980			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		208.11697		2.61000	207.60289			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.86390			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.53000		109.74851		2.53000	109.74725			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.22856		2.65000	107.22697			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15753			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	47.68700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46202			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.27500		2.75500	105.27313			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		113.10845		2.73000	204.15109			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		111.46708		2.78000	202.73369			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.46000		96.68184		2.46000	96.68091			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		159.34712		2.81000	201.88906		11,240,000,000,000.00	4,000,000,000	12,000,000,000.00	
FRS124	On 31/01/2038	Spot Bond	3.03000		87.79641		3.03000	100.35604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37123			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.38000		125.85212		2.38000	272.52937			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.27000		126.84171		2.27000	274.67314			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.99000		120.52984		2.99000	260.99980			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71000		100.49233		2.71000	127.89761			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.75486			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24000		131.71597		2.24000	127.68807			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97547			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.20470			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.59036			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.34888		2.43000	108.34794			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.78084		104.97509	20.72827			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.48395		101.07593	30.40773			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.51961		100.44759	22.46362			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.72870		100.76967	28.65706			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	2.10000		118.15869		2.10000	118.15876			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.39000		96.75224		2.39000	111.12242			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.74370			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.42000		96.49434		2.42000	110.82611			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08817			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.47000		125.04934		2.47000	343.09134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.46981			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.07970			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	5.97500		104.20442		5.97500	104.18739			0.00	0	400,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500		104.74214		7.30500	104.72138			0.00	0	300,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.70000		105.79508		7.70000	105.77301			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.86000		111.21544		7.86000	111.19189			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.29500		105.38598		8.29500	105.36232			3,318,000,000.00	400,000	1,980,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.49000		104.82635		8.49000	104.80241			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.02000		92.96067		9.02000	92.93839			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08000		113.11852		9.08000	113.09093			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.44000		101.50344		9.44000	104.39555			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.89000		97.18284		9.89000	97.15693			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.58000		87.57500		9.58000	87.55249			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.37905			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.39843			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.44684			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.52433			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.58244			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.83415			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20636			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.21516			0.00	2,358,000,000	1,179,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.05688			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.22316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.23203			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.23942			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.27189			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	52.76385		100.00000	52.63172			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.85231		100.00000	8.83014			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.48517		100.00000	1.48145			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24917		100.00000	0.24855			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.19667			0.00	0	2,500,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.16767			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.77000	105.08268		8.77000	105.05790			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46159			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.10796		100.00000	9.08541			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.20087		100.00000	17.15828			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.81259		100.00000	10.78639			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	100.71685			0.00	1,673,828,800	836,914,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.74480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.77947			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.82757			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94053			0.00	100,000,000	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.98708			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.49621			0.00	100,000,000	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84329			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.17694			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43528			0.00	0	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20187			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	103.00861			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91747			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.16416		100.00000	9.14121			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.05337			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.80338			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.60606			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.61310			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69677			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46159			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92534			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.12160		101.26352		7.12160	100.34109			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	100.96615			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.12253		101.22194		8.12253	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	101.01859			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.57313		101.27557		8.57313	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	101.08264			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	100.94565			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10831			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.14642			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.49204			0.00	1,022,000,000	511,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.70000		102.50316		8.70000	102.47905			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.26895			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.25276			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.65500		109.99054		7.65500	109.96772			3,827,500,000.00	500,000	1,280,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000		128.38952		2.10000	278.02616			0.00	0	1,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.10000		131.17689		2.10000	284.06218			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.95000		103.54237		8.95000	103.51733			895,000,000.00	100,000	3,743,700,000.00
HWAY35	On 31/07/2035	Spot Bond	8.95000		103.59373		8.95000	103.56868			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.57784		100.00000	24.51698			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		61.87806		100.00000	61.72483			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		29.57045		100.00000	29.49722			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.61207		100.00000	21.55795			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		95.83019		100.00000	95.58320			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000		117.55279		1.78000	117.34347			138,542,122,400,000.00	78,717,115,000	95,252,059,900.00
I2038	On 31/01/2038	Spot Bond	1.80000		124.74950		1.83000	124.07664			49,762,742,760,000.00	27,645,968,200	98,594,878,200.00
I2046	On 31/03/2046	Spot Bond	1.87000		125.41984		1.87000	125.42069			139,900,139,082,000.00	74,812,908,600	74,485,606,700.00
I2050	On 31/12/2050	Spot Bond	1.88000		133.73103		1.90000	133.07826			111,433,910,408,000.00	59,273,356,600	60,284,496,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.60000			0.00	0	400,000.00
IBL11	On 12/03/2015	Spot Bond	7.15500		99.84342		7.15500	99.82388			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.84048			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.71724			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.78500		106.13767		7.78500	106.11527			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.57000		111.13143		7.57000	111.10862			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.60500		101.21795		7.60500	101.19708			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.58169			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000		99.53979		2.20000	128.54247			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31000		103.03784		2.31000	131.13875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24899			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.63809			0.00	1,600,000,000	800,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.69000		106.57181		7.69000	106.54971			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.70499			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.51494			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39555			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.22000		100.87940		8.22000	100.85708			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.59500	95.68711		8.59500	95.66487			1,719,000,000.00		200,000	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.44468			0.00	1,600,000,000	800,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.77000		101.90230		7.77000	101.88097			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.64500		102.67643		8.64500	102.65242			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46826			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.58412			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.77829		7.90000	99.75693				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.00000		101.02822		8.00000	101.00633			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.64289			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.34964			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.34000		102.54565		7.34000	102.52522			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.96000		104.54905		7.96000	104.52651			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.01000		107.96011		9.01000	107.93382			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.23736			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.70434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65411			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.66760			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.68095			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00770		100.00000	0.00769			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85494			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.81050			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.22000	103.56337		8.22000	103.54045			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.14027			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.14489			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.29000	104.25261		9.29000	104.22646			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.85815		5.00000	101.84430			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.85815		5.00000	101.84430			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.43751		5.00000	100.42381			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.86229		5.00000	101.84848			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.89065		4.00000	101.87732			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.51285		4.00000	101.50180			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	45.89644		100.00000	45.78279			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	45.71566		100.00000	45.60246			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	45.71566		100.00000	45.60246			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.60846		9.20000	108.58162			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.33144			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.11677		100.00000	8.87380			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87665			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.53500	104.18203		8.53500	104.15773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.33347			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.97114		100.00000	13.93616			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		91.74170		100.00000	91.43791			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.74781		100.00000	14.71129			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.91204		100.00000	15.87219			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.30263		100.00000	1.30014			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.73901		100.00000	9.71490			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.81558		100.00000	8.79350			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.71144		100.00000	10.68492			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.41566		100.00000	31.33788			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		74.18699		100.00000	74.03651			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		69.25996		100.00000	69.12879			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		68.48030		100.00000	68.35206			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.89655		6.30000	99.79330			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.40737		6.40000	99.30352			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.28623		6.40000	99.18263			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.16538		6.40000	99.06203			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.90795		6.50000	98.80353			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.78615		6.50000	98.68199			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.54345		6.50000	98.43980			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.40530		6.50000	98.30194			0.00	0	0.00

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	101.60020			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76710	103.40991		10.76710	102.77234			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76710	102.15667		10.76710	101.99475			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.69743			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.66491			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.70711		6.50000	102.68906			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.71244			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.41681			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58369			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96772			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.64369			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.79497			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.92000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.13808			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.52589			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.86210			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.77521			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.54027			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06646			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.05506			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.29500		104.37696		8.29500	104.35366			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.24704			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.27649			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.29615			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.97413			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.02271			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.83763			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.97000		104.54078		8.97000	104.51544			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.89205			0.00	39,800,000,000	14,950,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.26000		107.68167		8.26000	107.65760			3,304,000,000.00	400,000	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.20150			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.08981			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.52246			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.72690			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33500		102.69294		8.33500	102.67007			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	103.18757			0.00	1,080,000,000	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.93135			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.44000		96.02894		3.44000	125.96441			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500		142.04909		3.67500	147.76898			0.00	0	61,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42651			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.19178			0.00	800,000,000	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.06362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.79909			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.51157			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.78000		97.43428		3.78000	98.28061			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.78000		97.35305		3.78000	104.95895			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.81202			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.37541			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.84000		115.02480		9.84000	114.99428			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.94850			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500		140.53975		3.77500	140.53346			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
IWA510	On 05/03/2015	Spot Bond	6.30000		99.98274		6.30000	99.87932			0.00	0	0.00
IWA511	On 12/03/2015	Spot Bond	6.30000		99.86211		6.30000	99.75894			0.00	0	0.00
IWA515	On 09/04/2015	Spot Bond	6.40000		99.37273		6.40000	99.26895			0.00	0	0.00
IWA516	On 16/04/2015	Spot Bond	6.40000		99.25167		6.40000	99.14814			0.00	0	0.00
IWA517	On 23/04/2015	Spot Bond	6.40000		99.13091		6.40000	99.02763			0.00	0	0.00
IWA519	On 07/05/2015	Spot Bond	6.50000		98.87312		6.50000	98.76877			0.00	0	0.00
IWA521	On 21/05/2015	Spot Bond	6.50000		98.62999		6.50000	98.52616			0.00	0	0.00
IWA522	On 28/05/2015	Spot Bond	6.50000		98.50887		6.50000	98.40530			0.00	0	0.00
IWA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.28473			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	101.07866			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.94467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14727			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21437			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.17852			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01911			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06269			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06949			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08306			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02194			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91950			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69889			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56592			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.30792			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01162			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01067			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.24195			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00307			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73852			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62740			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.45483			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.34268			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.37697			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37697			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.56000	103.80312		8.56000	103.77908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		12.94302	100.00000	12.91405				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.06931	100.00000	11.04190				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.85007				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.64000		104.42281	8.64000	104.39841				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71212				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.30865				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.52226				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	103.85489				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.70916				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.82506				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.13500		102.83148	7.13500	102.81168				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.56025				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.17707				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.99969				0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.62080				0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.43035				0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.44787				0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	100.00000		51.32433	100.00000	100.00000				0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.82437				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.70202				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.80019				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		52.63172	100.00000	52.49993				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.41471				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		98.02152	100.00000	97.76357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79669			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.78888			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93314			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	55.56530		100.00000	55.42770			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.02323			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75098			0.00	0	400,000,000.00
KW01	On 31/10/2027	Spot Bond		7.94000	148.48572		7.94000	148.45379			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.35745			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40089			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.61490			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.09230			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.43102			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.39601			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.59500	102.61645		9.59500	102.58989			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.18352		9.71000	100.15728			0.00	0	690,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61785			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.37000	98.87453		8.37000	98.85214			5,022,000,000.00	600,000	3,780,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.42000	77.55174		8.42000	101.07700			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.26500	100.02599		9.26500	100.00096			2,779,500,000.00	300,000	770,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.79891			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.70933			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.65500	103.11499		9.65500	103.08829			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.68259			0.00	0	0.00

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	100.17657				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.23496				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.24432				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.26176				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.93948				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34057				0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89597				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48803				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.09440				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.80082				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.01783				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01795				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.70854				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.95855				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.35396				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.05549				0.00	200,000,000	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33788				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.07514				0.00	500,000,000	250,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.38022				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.86578				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.94193				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.46845				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.42805				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.43762				0.00	0	0.00

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	99.88507			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.17220		100.00000	39.07520			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.33719		100.00000	22.28187			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.68656		100.00000	16.64525			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.77719		100.00000	16.73565			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.09460		100.00000	16.05430			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.77525		100.00000	21.72072			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.22000	106.23292		8.22000	106.20941			822,000,000.00	100,000	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.24000	105.69076		8.24000	105.66732			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.59370			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.06689			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.19854			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.25030			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.50500	105.12449		7.50500	105.10320			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.21000	105.13418		8.21000	105.11082			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.89500	107.20316		8.89500	107.17740			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38872			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.43716			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.94500	106.93230		8.94500	106.90603			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.30500	104.59815		7.30500	104.57743			0.00	0	2,899,070,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.07809			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.43000	102.95762		8.43000	102.93427			0.00	0	0.00

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	101.57900			0.00	1,480,000,000	0.00
MMIG02	On 17/03/2026	Spot Bond	8.77000		113.70350		8.77000	110.60804			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.02117			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.82731		100.00000	25.76336			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20382			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.13000		102.88444		8.13000	102.86191			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25500		102.02346		7.25500	102.00370			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.12000		105.62137		8.12000	105.59815			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.68135		100.89771	6.66448			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.76871		100.61875	6.75166			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	95.89398			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.33301			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.36140			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.96492		100.00000	0.96250			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.96492		100.00000	0.96250			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.37500		101.73152		8.37500	101.70846			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.73344		7.66500	99.71272			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.46500		104.37642		8.46500	104.35251			0.00	0	0.00

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	8.22000		109.73187		8.22000	109.70745			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.71000		110.74695		8.71000	110.72086			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.16951			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.58000		105.13396		8.58000	105.11885			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18938			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.82000		100.34694		8.82000	100.20547			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.27262			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.54000		99.87749		9.54000	99.85178			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.88670			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.19037			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.21809			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.24115			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.29764			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40981			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.38709			0.00	100,000,000	50,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.39734			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.39254			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.42538			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12500		106.70136		7.12500	106.68072			0.00	0	860,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.48392			0.00	1,200,000,000	300,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.04000		112.32048		8.04000	117.98359			2,412,000,000.00	300,000	1,570,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.11500		39.45440		10.11500	39.44399			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05500		103.91605		7.05500	103.89615			0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00215			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.98341			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.39500	106.13586		7.39500	106.11458			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41627			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56625			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23922			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06112			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.02019			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.97374			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.01901			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	100.77138			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71225			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.38231			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17418			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.33145			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50012			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42262			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.86138			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37512			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36102			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.36005			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.64383			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.56770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond		9.28500	111.55829		9.28500	112.99935			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.55804			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.32000	110.25597		9.32000	111.92197			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.56770			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40932			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44911			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.58314			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.60244			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		100.00000	8.61102		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.84500	106.27256		7.84500	106.24997			0.00	0	50,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.87863			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	98.68608			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.42000	109.27437		9.42000	110.51947			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	103.08883			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.15820			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.13373			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02374			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.49708		9.44500	121.46612			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21999			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.28000	169.18670		2.28000	169.18598			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.64000	95.34847		2.64000	137.67380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB12	On 07/12/2033	Spot Bond	3.45000		184.65320		3.45000	184.64419			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.99500		106.83451		7.99500	106.81138			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87929			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.62500		107.83594		8.62500	107.81009			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.16233			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21119			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.15368			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.15913			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.15589			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.82500		107.80400		8.82500	109.85983			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.15919			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.16237			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.16022			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.02500		107.77234		9.02500	107.74532			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16678			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.16454			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.16563			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.20541			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.19232			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.16887			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.96500		116.76692		7.96500	116.74187			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.67000		123.90177		8.67000	123.87272			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.17500		172.77406		2.17500	172.77382			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.44000		124.51502		9.44000	124.48347			0.00	0	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	101.16017			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01144			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.53292			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.89066			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.07637			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08924			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.02963			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.06817		100.00000	16.02794			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.50603		100.00000	60.35620			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14500		104.22573		7.14500	104.20563			1,633,347,000,000.00	228,600,000	7,110,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.04564			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.14500		103.15323		9.14500	102.84378			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.50537		100.00000	35.41646			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.87000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31797			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94671			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.85074			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	100.00000		69.13814		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.44806			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46834			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.80245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	8.87000	105.81276		8.87000	106.38173			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.69323			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.71217			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.72069			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.73961			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.82093			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.83982			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72544			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.36000	45.81477		7.36000	45.80567			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15500	110.10983		6.15500	110.09139		312,674,000,000,000.00	50,800,000,000	49,750,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.18500	96.82089		6.18500	96.80460			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.28500	116.70666		6.28500	116.68671		1,556,366,791,294,500.00	47,631,947,700	01,236,948,800.00	
R159P	On 15/09/2016	Spot Bond	6.11500	91.19401		6.11500	91.17883			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.63000	124.15022		7.54000	124.92193		8,990,503,277,287,000.00	78,309,734,900	58,888,586,600.00	
R187P	On 21/12/2026	Spot Bond	7.28000	43.01009		7.28000	43.00164			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.20000	40.43963		7.20000	40.43177			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.87774		1.77000	284.67609		16,696,710,272,000.00	9,486,767,200	23,085,625,900.00	
R202	On 07/12/2033	Spot Bond	1.78000	233.53318		1.78000	233.53537		15,584,946,284,000.00	8,755,587,800	76,673,427,000.00	
R2023	On 28/02/2023	Spot Bond	7.40000	102.16569		7.31000	102.69009		2,212,642,371,660,000.00	99,005,725,900	31,693,524,900.00	
R203	On 15/09/2017	Spot Bond	6.64000	107.56451		6.57000	107.70979		2,229,607,084,016,000.00	35,784,199,400	01,623,381,100.00	
R2030	On 31/01/2030	Spot Bond	7.94000	101.21493		7.94000	101.19316		1,363,612,580,418,000.00	71,739,619,700	65,726,409,000.00	
R2032	On 31/03/2032	Spot Bond	8.07000	105.15541		8.07000	105.13256		4,592,248,015,509,000.00	69,051,798,700	32,297,889,900.00	
R2037	On 31/01/2037	Spot Bond	8.14000	104.39184		8.14000	104.36883		958,089,197,384,000.00	17,701,375,600	83,531,519,300.00	
R204	On 21/12/2018	Spot Bond	6.86500	105.32817		6.79000	105.56210		2,583,497,566,234,000.00	76,328,851,600	05,810,069,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.19000	106.92685	8.19000	106.90315					291,334,756,167,000.00	35,572,009,300	84,545,046,200.00
R2048	On 28/02/2048	Spot Bond	8.18500	106.50666	8.18500	106.48344					1,746,174,581,368,000.00	13,338,372,800	95,645,978,400.00
R207	On 15/01/2020	Spot Bond	7.04000	101.80205	6.94500	102.17168					902,868,174,208,000.00	28,248,320,200	79,991,369,100.00
R208	On 31/03/2021	Spot Bond	7.17000	100.82758	7.07000	101.28926					2,097,990,526,560,000.00	92,606,768,000	71,050,002,000.00
R209	On 31/03/2036	Spot Bond	8.18500	83.37239	8.10000	84.08078					4,689,827,949,446,500.00	72,978,368,900	96,325,563,900.00
R210	On 31/03/2028	Spot Bond	1.76000	174.95390	1.77500	174.66550					5,012,082,240,000.00	2,847,774,000	18,888,355,000.00
R211	On 31/01/2017	Spot Bond	1.50000	130.22548	1.50000	130.22766					5,474,746,800,000.00	3,649,831,200	97,641,014,000.00
R212	On 31/01/2022	Spot Bond	1.75000	135.83293	1.74000	135.91982					56,322,998,900,000.00	32,184,570,800	51,872,365,500.00
R213	On 28/02/2031	Spot Bond	8.07000	90.55796	7.99000	91.20519					1,452,333,278,430,000.00	79,966,949,000	17,310,185,600.00
R214	On 28/02/2041	Spot Bond	8.13000	82.54722	8.13000	82.52935					1,194,519,808,341,000.00	46,927,405,700	19,565,997,900.00
R227C	On 15/03/2015	Spot Bond	6.34500	99.80915	6.34500	99.79183					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.18500	96.82089	6.18500	96.80460					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.10500	93.99166	6.10500	93.97605					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.11500	91.19401	6.11500	91.17883					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.25500	98.16632	6.25500	98.14981					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.12500	95.29131	6.12500	95.27552					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.10500	92.48305	6.10500	92.46778					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.16500	89.64967	6.16500	89.63472					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.54500	86.23544	6.54500	86.22019					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.59500	83.38973	6.59500	83.37486					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.79500	80.21391	6.79500	80.19919					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.77500	77.63523	6.77500	77.62102					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.75500	75.15399	6.75500	75.14027					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	6.74500	72.73235		6.74500	72.71910			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.90500	69.78494		6.90500	69.77193			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.88500	67.53170		6.88500	67.51914			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.99000	64.86827		6.99000	64.85603			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.96000	62.80135		6.96000	62.78955			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.93000	60.81794		6.93000	60.80656			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.90000	58.91427		6.90000	58.90329			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.86000	57.13257		6.86000	57.12199			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.82000	55.42623		6.82000	55.41602			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.48000	50.51466		7.48000	50.50446			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.44000	48.87787		7.44000	48.86806			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.40000	47.31240		7.40000	47.30295			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.36000	45.81477		7.36000	45.80567			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.32000	44.38170		7.32000	44.37294			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.28000	43.01009		7.28000	43.00164			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.24000	41.69699		7.24000	41.68884			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.20000	40.43963		7.20000	40.43177			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.13139			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.52442			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.61640			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.38301			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.97981			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.20357		100.00000	21.15046			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.78442		100.00000	14.74781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.91198	100.00000	25.84780				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		58.36975	100.00000	58.22359				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.78015	100.00000	33.69460				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.37962	100.00000	16.22798				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.88899	100.00000	7.90415				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.55404	100.00000	12.91466				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.73448	100.00000	10.94910				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.96191	100.00000	9.03014				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.36013				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.84114				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.75788				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.07749				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.08179				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.28481				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.88160				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.11480				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.08849				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		8.63171	100.00000	8.61079				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		3.53555	100.00000	3.52698				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		1.44816	100.00000	1.44465				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		0.59317	100.00000	0.59173				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.43371				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.01286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.56156			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.75046			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86395			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.87893			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.55298			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.89055			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.39927			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.62249			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.56133			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.40466			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.95552			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.41938			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.50146			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.86866		12.35000	102.83461			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.31320		100.00000	14.27736			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.33301			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54452			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.55175		100.00000	5.53815			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.09514		100.00000	24.03547			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	55.47713		100.00000	55.33821			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.21180		100.00000	14.19438			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.63467		100.00000	29.56046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.70220			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.03491			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.37000		111.20417		8.37000	111.17912			837,000,000.00	100,000	850,000,000.00
RW23	On 10/12/2023	Spot Bond	8.56000		107.94652		8.56000	107.92167			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.22000		92.41650		9.22000	110.21191			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.37517			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.48500		108.26531		7.48500	108.24334			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.87872			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.62000		104.93708		8.62000	104.91275			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.74813			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.95587			0.00	1,600,000,000	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.37714			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.84064			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.82628			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.02415			0.00	36,000,000	12,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.88063			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.86500		103.24215		6.86500	103.22302			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.29000		103.62780		8.29000	103.60467			3,316,000,000.00	400,000	2,370,500,000.00
SBN27	On 15/09/2015	Spot Bond	7.61500		109.33599		7.61500	109.31342			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		109.15476		7.96000	109.13122			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40500		109.44661		7.40500	109.42462			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.97000		104.50006		7.97000	104.47749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.55000	109.37020		7.55000	109.34781			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.64500	109.32021		7.64500	109.29755			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59679			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24812			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.62000	106.91612		7.62000	106.89404			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22589			0.00	1,880,000,000	300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.48451			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.31431			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.54000	109.82973		8.54000	109.80451			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.44000	107.16011		9.44000	107.13281			0.00	0	200,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.34423			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27099			0.00	0	1,600,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.34611			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.38631			0.00	3,100,000,000	0.00
SBS25	On 24/05/2019	Spot Bond	8.37000	104.17642		8.37000	104.15283			4,192,533,000,000.00	500,900,000	1,400,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.93088		100.00000	19.88628			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.85000	108.13910		8.85000	108.11324			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90394			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.36000	103.10161		8.36000	103.07842			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.45000	93.68279		9.45000	93.65889			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.29396			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.19000	106.50264		9.19000	106.47636			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46494			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.50534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.34000		109.35405		9.34000	109.32648			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.66753			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.68539			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.34500		99.27165		8.34500	99.24923			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.46000		98.49213		9.46000	98.46699			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.04000		98.37025		10.04000	98.34363			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.77000		101.69562		8.77000	101.67151			35,081,754,000,000.00	4,000,200,000	2,210,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.28500		106.95402		7.28500	106.93288			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.38000		125.85212		2.38000	272.52937			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.88145		2.14500	128.67387			0.00	0	170,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.72394		100.00000	20.67146			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	100.98495			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.50911		100.00000	25.44595			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.33632		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.38712		2.77000	127.19077			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.70711		6.50000	102.68906			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.95643			0.00	1,000,000,000	500,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38139			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.78880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.60000	101.85108		8.60000	101.82753			860,000,000.00	100,000	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54363			0.00	16,000,000	13,920,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28060			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.48945			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.66633		100.00000	21.61207			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.82095			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	84.26034		100.00000	84.07057			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68079			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	38.49821		100.00000	38.40287			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.37224		100.00000	34.28712			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	27.74240		100.00000	27.67445			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.91000	102.59884		8.91000	107.54193			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97712			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39027			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.17612			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500	103.29189		7.53500	103.27078			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.39000	102.25138		8.39000	101.29093			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.97000	104.50006		7.97000	104.47749			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.16625			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.30021			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.61368			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.15858			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.16282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46792			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.67000	104.13968		7.67000	104.11815			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90940			0.00	200,000,000	100,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18609			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97256			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.62000	100.78379		8.62000	100.76043			5,172,000,000.00	600,000	650,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02057			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45920			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.79578			0.00	90,000,000	30,000,000.00
SSN004		On 31/03/2021	Spot Bond	8.45000	94.91634		8.45000	94.89476			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.45000	94.91634		8.45000	94.89476			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.19500	97.21595		8.19500	97.19438			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64841			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.45000	105.68441		7.45000	105.66305			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.53000	109.33155		2.53000	109.74725			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.95000	101.74693		7.95000	101.72514			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.10326			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.39000	109.89459		9.39000	109.86688			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01805			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.61000	78.97045		9.61000	78.95031			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.89055			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.93665			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.43354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.04548			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.38701			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14809			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
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89642			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87907			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75838			0.00	2,000,000,000	500,000,000.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71130			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.00225			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.00500			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.89617			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.73803			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.68477			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.65386			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.74186			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.60345			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500	102.35300		6.61500	102.33471			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.15000	109.76907		8.15000	109.74498			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	55.46875		100.00000	55.32984			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83202			0.00	300,000,000	100,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.55892			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34031			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.40815			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.20638			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.91628			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62173			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65558			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53500		102.35300		7.53500	102.33209			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.87328			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89637			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.95934		7.83000	100.93793			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86057			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88944			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93598			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.86057			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88944			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.60935		7.16000	100.85872			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.94599			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94138			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05198			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03702			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48707			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43577			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.89637				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.06786	8.73000	100.94865				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.57875				0.00	0	500,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.88944				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.26000	100.37918	8.26000	100.71756				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.39521				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.90674				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.94830				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.93561				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.94874				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.04968				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.04508				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.02336				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.40724				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.41181				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.41298				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.15963				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.16494				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.54500	102.41192	8.54500	102.43693				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.16175				0.00	188,000,000	94,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.16918				0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.45500	100.56549	8.45500	100.45053				0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.44191				0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.46525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A9	On 21/02/2048	Spot Bond		8.56500	98.75286		8.56500	99.45227			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.17871			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.17871			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.49144			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.19560			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.19560			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.53790			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.26363			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.26363			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.72500			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90791			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.45762		101.06155	6.44148			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14724			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.89040			0.00	400,000,000	200,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35701			0.00	400,000,000	1,200,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89040			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90207			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.88340			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90207			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96624			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.96624			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96624			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05949			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.08279			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05367			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51859			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.54758			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53598			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.28500		104.77889		7.28500	104.75821		10,795,204,400,000.00	1,481,840,000	1,400,820,000.00	
TL20	On 22/02/2020	Spot Bond	8.89500		88.91605		8.89500	88.86475		4,447,500,000,000.00	500,000,000	500,000,000.00	
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.08800		10.00000	107.06000		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	7.53000		106.91764		7.53000	106.89581		57,228,000,000.00	7,600,000	30,413,500,000.00	
TN20	On 17/09/2020	Spot Bond	8.72000		112.55210		8.72000	112.52556		16,139,848,000,000.00	1,850,900,000	21,396,100,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.04148		100.00000	1.03890		0.00	0	0.00	
TN23	On 06/11/2023	Spot Bond	9.01500		114.07858		9.01500	114.05080		0.00	0	11,200,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.24000		102.05446		9.24000	102.02899		0.00	0	16,730,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.28000		99.87989		9.28000	99.85486		6,496,000,000.00	700,000	10,530,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.64000		111.05896		9.64000	111.03024		0.00	0	3,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.04000		110.78651		10.04000	110.75670		0.00	0	2,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.87072		0.00	300,000,000	100,000,000.00	
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19356		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.31195			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.31971			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.32045			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.35844			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.43725			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.32010			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14954			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.08800		10.00000	107.06000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15498			0.00	0	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17824			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96019			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.02209			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.10714		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.10447		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.10382		100.00000	10.07776			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.56244			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.65809			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.71121			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.72184			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.01914			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.67644			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.35133		100.00000	12.32040			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.96271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.70679			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.45323			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.20249			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.45831			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.19848			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.61677			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.40350			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.12071			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.82465			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.55221			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.45955			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.32140			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.49318			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.03564			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.67901			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.03951			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.04024			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.83196			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.44605			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.30796		100.00000	13.27464			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88699			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76870			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73104			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.54027			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37892			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35616			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12241			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.08973			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96329			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.09932			0.00	0	100,000,000.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86466			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.09110			0.00	0	1,500,000,000.00
UG21	On 02/03/2021	Spot Bond	8.47000		110.37286		8.47000	110.34799			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		8.77562		100.00000	8.75786			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.57261		100.00000	8.55527			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.19777			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70491			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.45209			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.46624			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.46690			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31163			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.34657			0.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.23825	100.00000	8.22158				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		8.03524	100.00000	8.01898				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00019	100.00000	0.00019				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.67500		110.04553	6.67500	110.02556				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.61895	1.99000	234.61972			730,728,000,000.00	367,200,000	345,900,000.00	
WSP1	On 28/05/2015	Spot Bond	6.47500		102.94767	6.47500	102.92969				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.07000		106.29327	7.07000	106.27288				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.34500		108.29756	7.34500	108.27599				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.57000		108.45310	7.57000	108.43085				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.61000		109.16570	7.61000	109.14319				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.10500		98.06453	6.10500	98.04845				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03500		96.34424	6.03500	96.32851				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10500		98.04845	6.10500	98.03237				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.73500		73.87163	6.73500	73.85811				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		64.61151	100.00000	64.48892				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		34.19968	100.00000	34.13480				0.00	0	0.00

Total for j-Bonds : **39,201,582,225,647,000.00** **35,935,911,300** **65 238 671 800.00**

Grand Total: **39,201,583,368,191,400.00** **35,935,982,661** **65 242 857 064.00**