



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: 12/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/01/2015	Any day expiry		11.52000	11.52000		11.51880	11.51880		12.00	50,041,504.00	4,344	0.00
\$ / R	On 19/01/2015	Any day expiry		11.52750	11.52750		11.53450	11.53450		10.75	0.00	0	0.00
\$ / R	On 19/01/2015	Any day expiry	11.53	Put	71.63990	0.07164	0.00000	0.00000	71.640	11.05	513,280.00	8,000	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.53190	11.53190		11.53110	11.53110		11.72	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	53.47110	0.05347	68.15180	0.06815	53.471	12.36	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.54320	11.54320		11.54270	11.54270		11.86	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	2.81360	0.00281	3.20360	0.00320	2.814	15.61	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	16.79900	0.01680	19.44010	0.01944	16.799	13.44	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	170.11730	0.17012	181.18260	0.18118	170.117	12.26	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.12940	0.00013	0.23880	0.00024	0.129	31.18	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.54690	11.54690		11.54650	11.54650		12.01	1,777,160.00	154	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	93.24560	0.09325	107.25560	0.10726	93.246	12.32	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	86.30650	0.08631	100.38510	0.10039	86.306	12.41	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.59580	11.59580		11.59630	11.59630		12.30	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	9.49420	0.00949	11.04180	0.01104	9.494	12.29	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	37.76120	0.03776	43.64880	0.04365	37.761	11.36	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	195.49540	0.19550	206.93660	0.20694	195.495	12.30	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.98780	0.00099	1.21240	0.00121	0.988	23.51	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 26/02/2015	Any day expiry		11.59770	11.59770		11.59820	11.59820		12.32	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.59960	11.59960		11.60010	11.60010		12.35	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry		11.62430	11.62430		11.62480	11.62480		12.36	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.63200	11.63200		11.63260	11.63260		12.55	593,929,920.00	51,060	1,174,629.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.41180	0.00241	2.55650	0.00256	2.412	14.76	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.78740	0.00379	3.94040	0.00394	3.787	13.59	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.81600	0.00582	5.97800	0.00598	5.816	12.61	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.46660	0.01147	12.28230	0.01228	11.467	12.14	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.64390	0.01364	14.73200	0.01473	13.644	12.02	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.65550	0.01566	16.99900	0.01700	15.655	11.93	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	16.19930	0.01620	17.61280	0.01761	16.199	11.90	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	22.68340	0.02268	24.92440	0.02492	22.683	11.66	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	663.46240	0.66346	667.39390	0.66739	663.462	11.41	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	463.36280	0.46336	470.42050	0.47042	463.363	11.71	9,267,256.00	20,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	96.47430	0.09647	103.54100	0.10354	96.474	11.82	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	131.89670	0.13190	140.08830	0.14009	131.897	12.02	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	363.89670	0.36390	372.68830	0.37269	363.897	12.02	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	139.82750	0.13983	148.22370	0.14822	139.828	12.07	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	156.53830	0.15654	165.32170	0.16532	156.538	12.15	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	174.38310	0.17438	183.51920	0.18352	174.383	12.23	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	285.35050	0.28535	295.40160	0.29540	285.350	12.32	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	280.26610	0.28027	290.39130	0.29039	280.266	12.34	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	198.26610	0.19827	207.79130	0.20779	198.266	12.34	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	255.88000	0.25588	266.32970	0.26633	255.880	12.44	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	229.20820	0.22921	239.11460	0.23911	229.208	12.46	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	295.24590	0.29525	305.35760	0.30536	295.246	12.86	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	197.04430	0.19704	0.00000	0.00000	197.044	12.99	3,940,886.00	20,000	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	166.64680	0.16665	177.08880	0.17709	166.647	13.43	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	428.82700	0.42883	438.45330	0.43845	428.827	13.69	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	132.21610	0.13222	142.08890	0.14209	132.216	14.05	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	130.07310	0.13007	139.89810	0.13990	130.073	14.09	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	498.07310	0.49807	507.29810	0.50730	498.073	14.09	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	119.92130	0.11992	129.49310	0.12949	119.921	14.31	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	60.84380	0.06084	67.80100	0.06780	60.844	16.35	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	928.84380	0.92884	935.20100	0.93520	928.844	16.35	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	54.54430	0.05454	61.06360	0.06106	54.544	16.72	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	52.39740	0.05240	58.75920	0.05876	52.397	16.86	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	39.84550	0.03985	45.20450	0.04520	39.846	17.81	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	28.36490	0.02836	32.81530	0.03282	28.365	18.56	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	5.35250	0.00535	6.63310	0.00663	5.353	21.64	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.65310	11.65310		11.65400	11.65400		12.71	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	20.64050	0.02064	21.98590	0.02199	20.641	11.83	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	45.10570	0.04511	48.69630	0.04870	45.106	11.51	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	67.48970	0.06749	72.23690	0.07224	67.490	11.70	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	285.98360	0.28598	295.74720	0.29575	285.984	12.63	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	210.50680	0.21051	220.46820	0.22047	210.507	13.39	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.65250	0.00165	1.88400	0.00188	1.653	20.53	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.66280	11.66280		11.66370	11.66370		12.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	84.06390	0.08406	89.17390	0.08917	84.064	11.80	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	123.20750	0.12321	131.74450	0.13174	123.208	15.15	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.71500	11.71500	11.71640	11.71640		13.01	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	35.22000	0.03522	37.14860	0.03715	35.220	11.91	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	90.96770	0.09097	94.79520	0.09480	90.968	11.80	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	236.45620	0.23646	245.57850	0.24558	236.456	14.17	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	31.53370	0.03153	34.82280	0.03482	31.534	27.26	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.77140	11.77140	11.77310	11.77310		13.26	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	49.54210	0.04954	50.99270	0.05099	49.542	12.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	68.56060	0.06856	70.54700	0.07055	68.561	12.00	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	107.76120	0.10776	110.69790	0.11070	107.761	11.85	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	335.22610	0.33523	344.02180	0.34402	335.226	13.80	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	249.43530	0.24944	258.14080	0.25814	249.435	14.92	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.81100	0.04881	52.42080	0.05242	48.811	27.61	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.79660	11.79660	11.79850	11.79850		13.44	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.80250	11.80250	11.80440	11.80440		13.44	5,995,670.00	508	80,490.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	49.13960	0.04914	50.09230	0.05009	49.140	12.27	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	51.40820	0.05141	52.41940	0.05242	51.408	12.26	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	57.45850	0.05746	58.62800	0.05863	57.459	12.22	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	84.25960	0.08426	86.09180	0.08609	84.260	12.09	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	87.77080	0.08777	89.68660	0.08969	87.771	12.08	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	202.97030	0.20297	207.22930	0.20723	202.970	12.43	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	246.84320	0.24684	251.81740	0.25182	246.843	12.68	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	497.86510	0.49787	505.43070	0.50543	497.865	12.93	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	473.81010	0.47381	481.71050	0.48171	473.810	13.06	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	408.06660	0.40807	416.87490	0.41687	408.067	13.44	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	262.41580	0.26242	271.37950	0.27138	262.416	15.20	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	212.49370	0.21249	221.04950	0.22105	212.494	16.11	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	201.23050	0.20123	209.63180	0.20963	201.230	16.35	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	153.71410	0.15371	161.28660	0.16129	153.714	17.63	768,570.50	5,000	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	131.76800	0.13177	138.75620	0.13876	131.768	18.33	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	112.66080	0.11266	119.05890	0.11906	112.661	19.10	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.82970	11.82970	11.83180	11.83180		13.60	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	62.96780	0.06297	63.88060	0.06388	62.968	12.24	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	125.83930	0.12584	128.11060	0.12811	125.839	12.04	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	257.17680	0.25718	265.76540	0.26577	257.177	15.72	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	58.38290	0.05838	62.02420	0.06202	58.383	27.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.89410	11.89410	11.89650	11.89650		13.79	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	74.70670	0.07471	75.37700	0.07538	74.707	12.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	141.60100	0.14160	143.78670	0.14379	141.601	12.14	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	273.15880	0.27316	281.95130	0.28195	273.159	16.45	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	71.90270	0.07190	76.09550	0.07610	71.903	26.85	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.95110	11.95110	11.95360	11.95360		13.95	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	82.86230	0.08286	83.62930	0.08363	82.862	12.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	153.43140	0.15343	155.74750	0.15575	153.431	12.22	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	281.96940	0.28197	290.78490	0.29078	281.969	17.17	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.93070	0.08193	86.41360	0.08641	81.931	26.82	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.97860	11.97860	11.98110	11.98110		13.93	0.00	0	285.00

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		11.98640	11.98640		11.98900	11.98900		13.76	2,397,280.00	200	26,783.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	60.14010	0.06014	60.45370	0.06045	60.140	12.52	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,450.09970	1.45010	1,453.05130	1.45305	1,450.100	12.45	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	119.71130	0.11971	121.24940	0.12125	119.711	12.19	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,110.11280	1.11011	1,114.34410	1.11434	1,110.113	12.19	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	123.71280	0.12371	125.34410	0.12534	123.713	12.19	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	193.69620	0.19370	196.87320	0.19687	193.696	12.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	280.77680	0.28078	285.35080	0.28535	280.777	12.66	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	299.54230	0.29954	304.39050	0.30439	299.542	12.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	544.66900	0.54467	554.52830	0.55453	544.669	14.08	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	401.97930	0.40198	411.83330	0.41183	401.979	15.64	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	298.28220	0.29828	307.52130	0.30752	298.282	17.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	193.99090	0.19399	201.72350	0.20172	193.991	19.97	2,909,863.50	15,000	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	173.19270	0.17319	180.49870	0.18050	173.193	20.80	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	170.94600	0.17095	178.12490	0.17812	170.946	22.15	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.01390	12.01390	12.01660	12.01660		14.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	89.12800	0.08913	90.02250	0.09002	89.128	12.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	162.51060	0.16251	165.06280	0.16506	162.511	12.20	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	235.99220	0.23599	240.04100	0.24004	235.992	12.26	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	291.14410	0.29114	300.04360	0.30004	291.144	17.91	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	212.55750	0.21256	220.31650	0.22032	212.558	19.89	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	93.76170	0.09376	98.42130	0.09842	93.762	26.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.07330	12.07330	12.07640	12.07640		14.21	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	98.00910	0.09801	99.16290	0.09916	98.009	12.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	171.85950	0.17186	174.45280	0.17445	171.860	12.26	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	299.85540	0.29986	308.47520	0.30848	299.855	18.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	109.70120	0.10970	114.51920	0.11452	109.701	26.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.12920	12.12920	12.13300	12.13300		14.49	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	108.18850	0.10819	109.12400	0.10912	108.189	12.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	179.58770	0.17959	181.57740	0.18158	179.588	12.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	307.01410	0.30701	315.42750	0.31543	307.014	19.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	109.62280	0.10962	114.22970	0.11423	109.623	26.40	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.15510	12.15510	12.15920	12.15920		14.48	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.16110	12.16110	12.16530	12.16530		14.47	3,648,330.00	300	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	134.24250	0.13424	135.08230	0.13508	134.243	12.18	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,345.34250	1.34534	1,350.38230	1.35038	1,345.343	12.18	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,306.76370	1.30676	1,312.00900	1.31201	1,306.764	12.22	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,159.06990	1.15907	1,165.25320	1.16525	1,159.070	12.37	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,022.45070	1.02245	1,029.72070	1.02972	1,022.451	12.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	345.99980	0.34600	350.17530	0.35018	346.000	12.83	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	456.31270	0.45631	466.23320	0.46623	456.313	16.87	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	437.97410	0.43797	447.77950	0.44778	437.974	17.14	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	420.87230	0.42087	430.55890	0.43056	420.872	17.42	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	383.43020	0.38343	392.81330	0.39281	383.430	18.05	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	278.42570	0.27843	286.61850	0.28662	278.426	20.38	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.18100	12.18100	12.18550	12.18550		14.60	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	115.97770	0.11598	116.62920	0.11663	115.978	12.45	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	184.95380	0.18495	186.43550	0.18644	184.954	12.31	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	311.61780		0.31162		319.87840	0.31988	311.618	19.78	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	107.70610		0.10771		112.11430	0.11211	107.706	26.24	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.34900		12.34900		12.35390	12.35390		14.98	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.35540		12.35540		12.36020	12.36020		14.97	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.53870		12.53870		12.54300	12.54300		15.37	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.54710		12.54710		12.55140	12.55140		15.36	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.74530		12.74530		12.74890	12.74890		15.65	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.75370		12.75370		12.75730	12.75730		15.64	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.93490		12.93490		12.93800	12.93800		15.87	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.94550		12.94550		12.94850	12.94850		15.86	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.63200		11.63200		11.63260	11.63260		12.75	197,744.00	17	1,513.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	44,175.12340		0.44175	44,913.13300	0.44913	44,175.123		11.74	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.80250		11.80250		11.80440	11.80440		13.44	82,617.50	7	116.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.98640		11.98640		11.98900	11.98900		13.76	119,864.00	10	20.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.16110		12.16110		12.16530	12.16530		14.48	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.49580		17.49580		17.42660	17.42660		11.05	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	732.98740		0.73299	804.27570	0.80428	732.987		14.07	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,007.19440		1.00719	1,078.16740	1.07817	1,007.194		15.24	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,136.03600		1.13604	1,206.85420	1.20685	1,136.036		15.77	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.02300		0.00002	0.02710	0.00003	0.023		28.59	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.11800		0.00012	0.14740	0.00015	0.118		36.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.12270		0.00012	0.15340	0.00015	0.123		36.99	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.63740		17.63740		17.56970	17.56970		12.12	10,370,791.20	588	32,875.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	51.74690		0.05175	62.28040	0.06228	51.747		11.33	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	104.23110		0.10423	125.35690	0.12536	104.231		11.48	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	50.75600		0.05076	49.19770	0.04920	50.756		14.01	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	32.31290		0.03231	31.97860	0.03198	32.313		14.12	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	18.99870		0.01900	20.62330	0.02062	18.999		14.87	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.88360		17.88360		17.81690	17.81690		13.12	4,685,503.20	262	6,057.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.15300		18.15300		18.08670	18.08670		13.51	21,783,600.00	1,200	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.41370		18.41370		18.34820	18.34820		14.15	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09836		0.09836		0.09763	0.09763		14.85	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09989		0.09989		0.09916	0.09916		14.46	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10159		0.10159		0.10085	0.10085		15.47	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.67470		13.67470		13.60050	13.60050		10.68	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	28.74270		0.02874	33.14990	0.03315	28.743		12.18	0.00	0	10,000.00
€ / R	On 23/02/2015	Any day expiry			13.73680		13.73680		13.66320	13.66320		11.74	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	60.97820		0.06098	56.95590	0.05696	60.978		14.52	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	734.17820		0.73418	803.75590	0.80376	734.178		14.52	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.78210		13.78210		13.70850	13.70850		11.84	3,486,871.30	253	78,847.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	112.97160		0.11297	139.92360	0.13992	112.972		11.57	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	283.69080		0.28369	332.99080	0.33299	283.691		12.02	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	415.10750		0.41511	471.65460	0.47165	415.108		12.74	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	429.33020		0.42933	486.49430	0.48649	429.330		12.82	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	604.45800		0.60446		667.44400	0.66744	604.458	13.65	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	52.59840		0.05260		50.36830	0.05037	52.598	16.61	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	49.79910		0.04980		47.78790	0.04779	49.799	16.81	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	39.94090		0.03994		38.16440	0.03816	39.941	17.57	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	38.62100		0.03862		36.94010	0.03694	38.621	17.67	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	37.35620		0.03736		35.76670	0.03577	37.356	17.78	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	36.94640		0.03695		35.38620	0.03539	36.946	17.82	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	35.36350		0.03536		33.91470	0.03391	35.363	17.96	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	30.46730		0.03047		29.35240	0.02935	30.467	18.45	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.96990		13.96990		13.89670	13.89670		12.74	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	304.30580		0.30431		285.07920	0.28508	304.306	14.08	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.99700		13.99700		13.92380	13.92380		12.89	0.00	0	11,254.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	180.39260		0.18039		205.44760	0.20545	180.393	11.72	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	171.72490		0.17172		163.52280	0.16352	171.725	16.76	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.23440		14.23440		14.16150	14.16150		13.48	1,423,440.00	100	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.46770		14.46770		14.39620	14.39620		13.93	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	433.31840		0.43332		459.92850	0.45993	433.318	12.59	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	355.02540		0.35503		343.03700	0.34304	355.025	18.36	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			556.58100		556.58100		552.75400	552.75400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			565.35700		565.35700		561.48800	561.48800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			455.18700		455.18700		453.56000	453.56000			0.00	0	116.00
AL37	On 07/05/2015	Index Future			462.36500		462.36500		460.72700	460.72700			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			544.30400		544.30400		541.52400	541.52400			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			552.88700		552.88700		550.08000	550.08000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			496.66600		496.66600		494.20000	494.20000			0.00	0	774.00
ALBI	On 07/05/2015	Index Future			504.49800		504.49800		502.00900	502.00900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			513.04300		513.04300		510.52500	510.52500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.44480		9.44480		9.46450	9.46450		11.39	273,899.20	29	22,569.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	156.04460		0.15604		161.32710	0.16133	156.045	11.37	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	92.67300		0.09267		111.46700	0.11147	92.673	12.24	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	22.71970		0.02272		31.50610	0.03151	22.720	13.69	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.52460		9.52460		9.54550	9.54550		10.81	0.00	0	7,870.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.61500		9.61500		9.63700	9.63700		11.49	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.70530		9.70530		9.72890	9.72890		12.14	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.75700		9.75700		9.78610	9.78610		10.91	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.87950		9.87950		9.91080	9.91080		11.14	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			184.02110		184.02110		196.88180	196.88180			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.48070		11.48070		11.42400	11.42400		12.48	0.00	0	2,308.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 12/06/2015	Foreign Exchange Future		11.67670	11.67670		11.62020	11.62020		13.38	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.86380	1.86380		1.86100	1.86100		11.64	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.87550	1.87550		1.87330	1.87330		12.34	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 05/02/2015	Bond Future		124.80014	124.80014		124.80727	124.80727			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.26975	125.26975		125.28029	125.28029			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 05/02/2015	Bond Future		9.06812	89.08633		9.13959	88.52028			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		9.13993	86.70446		9.21330	86.13155			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.20074	88.19035		9.27616	87.60893			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 05/02/2015	GOVI		493.59100	493.59100		491.31000	491.31000			0.00	0	442.00
GOVI	On 07/05/2015	GOVI		501.37400	501.37400		499.07400	499.07400			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		509.86700	509.86700		507.54000	507.54000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.01490	118.01490		118.02288	118.02288			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.88653	119.88653		119.89768	119.89768			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 05/02/2015	Bond Future		126.72594	126.72594		125.58452	125.58452			5,069,037.60	40	3,741.00
I2038	On 07/05/2015	Bond Future		128.73567	128.73567		127.57946	127.57946			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 05/02/2015	Bond Future		128.09236	128.09236		127.81501	127.81501			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.75467	128.75467		128.47619	128.47619			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 05/02/2015		Bond Future	136.20172	136.20172		135.70570	135.70570			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	138.36164	138.36164		137.86116	137.86116			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 05/02/2015		Index Future	224.76700	224.76700		224.44300	224.44300			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.32900	228.32900		228.00800	228.00800			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	232.21500	232.21500		231.89400	231.89400			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	608.92600	608.92600		607.97500	607.97500			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	618.79000	618.79000		617.83100	617.83100			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.13000	93.87000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.14000	93.86000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.16000	93.84000		6.26000	93.74000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.18000	93.82000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.20000	93.80000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.22000	93.78000		6.51000	93.49000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.29000	93.71000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.41000	93.59000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.53000	93.47000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.64000	93.36000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.75000	93.25000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.86000	93.14000		7.56000	7.56000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12690	0.12690		0.12600	0.12600			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05780	0.05780		0.05790	0.05790		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05230	0.05230		0.05940	0.05940			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.18480	1.18480		1.17850	1.17850			118,480.00	100	216.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.18590	1.18590		1.17950	1.17950			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.18750	1.18750		1.18120	1.18120			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.18970	1.18970		1.18340	1.18340			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 05/02/2015		Bond Future	7.58423	123.99559		7.65542	123.36494		7.58	532,313,067.87	4,293	29,304.00
R186	On 05/02/2015	8.00	Put	65.74000	0.06574		143.76000	0.14376	65.740	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	43.31000	0.04331		101.16000	0.10116	43.310	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.62691	125.95196		7.70033	125.31429		7.76	2,519,039.20	20	170.00
R186	On 07/05/2015	7.80	Put	1,515.28000	1.51528		1,802.20000	1.80220	1,515.280	7.78	0.00	0	300.00
R186	On 06/08/2015		Bond Future	7.65423	122.80977		7.73010	122.16301		8.13	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	324.05000	0.32405		394.67000	0.39467	324.050	8.56	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	7.66386	125.01819		7.74213	124.36227		7.89	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	532.65000	0.53265		621.06000	0.62106	532.650	8.34	0.00	0	2,600.00

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 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 05/02/2015	Bond Future	286.05140	286.05140	285.54798	285.54798			0.00	0	898.00
R197			On 07/05/2015	Bond Future	290.58781	290.58781	290.08357	290.08357			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 05/02/2015	Bond Future	236.87761	236.87761	237.06578	237.06578			0.00	0	50,884.00
R202			On 07/05/2015	Bond Future	240.63447	240.63447	240.83151	240.83151			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 05/02/2015	Bond Future	7.33018	106.00236	7.41675	105.47637			0.00	0	11,167.00
R2023			On 07/05/2015	Bond Future	7.36899	103.75110	7.45885	103.21926		6.12	0.00	0	0.00
R2023			On 06/08/2015	Bond Future	7.38912	105.52865	7.48268	104.98936		6.16	0.00	0	0.00
R2023	9.07	Put	On 06/08/2015	Bond Future	62.35000	0.06235	83.99000	0.08399	62.350	6.54	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 05/02/2015	Bond Future	6.50853	107.45470	6.58621	107.26763		1.85	0.00	0	14,991.00
R203	7.69	Call	On 05/02/2015	Bond Future	2,800.12000	2.80012	2,613.05000	2.61305	2,800.120	2.04	0.00	0	55.00
R203			On 07/05/2015	Bond Future	6.52212	104.98387	6.60777	104.79633		1.88	0.00	0	0.00
R203			On 06/08/2015	Bond Future	6.47089	106.78288	6.56691	106.59377		1.78	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 05/02/2015	Bond Future	8.00525	100.17159	8.07134	99.60334			0.00	0	4,666.00
R2030			On 07/05/2015	Bond Future	8.05393	101.75236	8.12178	101.17743			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 05/02/2015	Bond Future	8.15593	103.85838	8.22709	103.20653			0.00	0	15.00
R2032			On 07/05/2015	Bond Future	8.20470	101.34221	8.27770	100.68243			0.00	0	0.00
R2032			On 06/08/2015	Bond Future	8.24163	103.07917	8.31659	102.40974			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 05/02/2015	Bond Future	8.24483	102.80086	8.31591	102.07451			0.00	0	36,001.00
R2037			On 07/05/2015	Bond Future	8.29261	104.42297	8.36541	103.68764			0.00	0	500.00
R2037			On 06/08/2015	Bond Future	8.33064	101.95237	8.40531	101.20605			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 05/02/2015	Bond Future	6.78947	105.15805	6.86650	104.89423		2.92	10,515,805.00	100	10,492.00
R204			On 07/05/2015	Bond Future	6.82382	106.81721	6.90628	106.55168		2.89	10,681,721.00	100	100.00
R204			On 06/08/2015	Bond Future	6.82091	104.60900	6.90990	104.34055		2.99	0.00	0	0.00
R204	8.41	Put	On 06/08/2015	Bond Future	27.78000	0.02778	37.87000	0.03787	27.780	3.21	0.00	0	699.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 05/02/2015		Bond Future	8.35954	104.47245		8.43060	103.67932			0.00	0	6,042.00
R2044	On 07/05/2015		Bond Future	8.40653	106.12099		8.47925	105.31795			0.00	0	0.00
R2044	On 06/08/2015		Bond Future	8.44449	103.55424		8.51901	102.73903			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 05/02/2015		Bond Future	8.33461	108.58041		8.40064	107.81649			0.00	0	43,226.00
R2048	On 07/05/2015		Bond Future	8.37714	105.86363		8.44466	105.09005			0.00	0	0.00
R2048	On 06/08/2015		Bond Future	8.41031	107.67736		8.47940	106.89227			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 05/02/2015		Bond Future	6.98556	101.59984		7.08263	101.19916		3.87	1,031,847,975.04	10,156	36,436.00
R207	On 07/05/2015		Bond Future	7.02751	103.20284		7.13018	102.79820		3.85	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	2,857.75000	2.85775	2,513.21000	2.51321		2,857.750	3.98	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.04085	101.32691		7.15003	100.91694		3.99	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	2,157.46000	2.15746	1,888.14000	1.88814		2,157.460	4.05	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.01502	103.14895		7.13104	102.73359		3.88	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	2,302.06000	2.30206	2,041.73000	2.04173		2,302.060	3.92	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 05/02/2015		Bond Future	7.12459	100.61902		7.21131	100.19976		4.70	865,826,667.10	8,605	50,770.00
R208	On 07/05/2015		Bond Future	7.16337	98.80710		7.25412	98.38357		4.91	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.17893	100.50040		7.27426	100.07115		4.91	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	42.80000	0.04280	58.63000	0.05863		42.800	5.23	0.00	0	198.00
R208	On 05/11/2015		Bond Future	7.16798	98.90458		7.26808	98.46959		4.93	0.00	0	0.00
R208	On 05/11/2015	8.48	Put	247.68000	0.24768	303.39000	0.30339		247.680	5.24	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
R209	On 05/02/2015		Bond Future	8.16383	83.14938		8.23485	82.54712		11.35	191,825,619.66	2,307	24,091.00
R209	On 07/05/2015		Bond Future	8.20605	81.31366		8.27868	80.70387		12.37	0.00	0	0.00
R209	On 06/08/2015		Bond Future	8.23784	82.70728		8.31218	82.08834		12.56	0.00	0	0.00
R209	On 06/08/2015	9.90	Put	170.28000	0.17028	209.16000	0.20916		170.280	13.25	0.00	0	2,914.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00

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/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 05/02/2015	Bond Future	177.23456		177.23456		177.24681	177.24681			0.00	0	628.00
R210	On 07/05/2015	Bond Future	177.97023		177.97023		177.98711	177.98711			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 05/02/2015	Bond Future	131.13036		131.13036		131.14104	131.14104			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.21005		133.21005		133.22419	133.22419			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 05/02/2015	Bond Future	137.13913		137.13913		136.79634	136.79634			552,533,554.77	4,029	1,621.00
R212	On 07/05/2015	Bond Future	139.31409		139.31409		138.96931	138.96931			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 05/02/2015	Bond Future	8.04035		93.85785		8.11149	93.26750		9.70	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.08415		91.79469		8.15706	91.19718		10.55	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.11653		93.36741		8.19137	92.76110		10.68	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 05/02/2015	Bond Future	8.24907		84.29929		8.32010	83.66154		12.01	12,391,995.63	147	13,407.00
R214	On 07/05/2015	Bond Future	8.28979		82.33844		8.36238	81.69256		13.11	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.32102		83.74920		8.39527	83.09358		13.32	0.00	0	0.00
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	21,081.12000		21,081.12000		21,007.35000	21,007.35000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.01720		5.01720		5.01010	5.01010		9.78	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.00590		5.00590		5.00280	5.00280		9.20	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.72160		1.72160		1.73880	1.73880			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.68780		1.68780		1.70600	1.70600			0.00	0	0.00
Total for Derivatives :											3,933,257,013.27	156,929	3 827 464.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29409			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond		6.75000	102.68225		6.75000	102.66367			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43042			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.04000	107.22017		8.04000	107.19683			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	99.98075			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.66500	106.28992		8.66500	106.26515			0.00	0	60,000,000.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	104.67800		10.00000	104.65100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.11692			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.20702			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.90500	99.29000		8.90500	99.26611			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.80179		100.00000	10.77562			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.64640		10.84000	101.61676			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.87000	102.67786		6.87000	102.65879			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	102.13960			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.37000	105.96726		8.37000	105.94326			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.39500	125.32382		2.39500	271.13331			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.22012			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06546			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.57793			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.60068			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.61571			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.91522			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.80726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.47806			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	88.04758		100.00000	87.83894			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13500	172.71214		2.13500	172.69203			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.43382		2.76000	163.41212			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.30098		2.17000	174.28052			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.33140		1.82000	186.31131			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.56625	80.12295		7.56625	80.10694			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.56625	80.12295		7.56625	80.10694			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49635			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17766			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01854			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			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	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31653			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.04000	108.63816		7.04000	108.61739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95965			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.95957		2.68000	108.96151			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39500		103.07157		2.39500	162.48312			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.28500		118.16194		2.28500	216.46576			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	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.01000		95.76875		9.01000	95.74544			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	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.58208			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	102.44000			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		106.79960		9.63000	106.77201			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.04500		111.19538		9.04500	111.16836			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.37000		94.24822		8.37000	94.22698			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	112.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.14000	110.46441		9.14000	110.43729			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.74046			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.64967			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.72000	109.22432		7.72000	109.20147			0.00	0	1,586,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.37500	107.55641		8.37500	107.53217			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.91000	102.10110		6.91000	102.08215			1,727,500,000,000.00	250,000,000	4,240,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.45500	99.91430		8.45500	99.89156			0.00	0	744,400,000.00
ABS7	On 11/09/2026	Spot Bond		9.24000	99.94220		9.24000	99.91726			0.00	0	1,480,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.32000	105.34377		7.32000	105.32285			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20500	216.99263		2.20500	274.89713			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.77000	127.90639		1.77000	130.74533			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.16000	131.01187		2.16000	133.62795			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00633		100.00000	0.00632			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	84.95173		100.00000	84.75689			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.20000	105.94056		11.20000	105.90867			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.52350			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	5.86362		100.00000	5.84910			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56080			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.08959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.94992	100.00000	34.86337				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.48618				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.49362	11.00000	67.47433				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.94992	100.00000	34.86337				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	100.54595				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.59740				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.52299				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.53850				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.54533				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.93973				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.93973				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.96256				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.96256				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.91689				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.65574				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.75400	10.00000	105.72700				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.35695				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.52922				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.54450				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.55065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.53826			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51059			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.85500	105.06321		8.85500	105.22352			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.80532			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.45570			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	87.66368			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.67078			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.73085			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.52290			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.51926			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95261			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.51894			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.48592			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.36502			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19347			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75384			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.52478			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58753			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46536			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45476			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47532			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49204			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46722			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47408			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.27716		10.23000	103.24869			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.48075			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47034			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.16671			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.98000	103.62973		8.98000	103.60472			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51188			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.70171		1.75000	116.79563			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56137			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47452			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49371			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50901			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47838			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76800			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95151			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11518			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47286			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51483			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.50595			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50094			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.53522		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83520		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.06257		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.53717		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.53717		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55790		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.49677		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56775		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43736		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55790		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.72968		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.54773		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.53347		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.35855		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	130.28301		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46612		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.46182		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.07509		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.47347		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.48888		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.49371		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.46673		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.46612		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.51734		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.84305			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71821			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.66781			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.14456			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88544			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96434			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	12.96083		100.00000	12.92874			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08627			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.90293			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.89289			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87953			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.89784			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.50500	100.49058		7.50500	100.47024			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.86901			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	99.84784			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.35000	103.66729		8.35000	103.64386			0.00	0	2,893,700,000.00
AIR02	On 30/04/2023	Spot Bond		9.14000	116.98007		9.14000	116.95135			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.01000	107.99177		7.01000	107.97121			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.75000	104.33500		8.75000	104.31032			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.88261		100.00000	13.85171			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.49500	105.31660		9.49500	105.28961			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64500	166.88283		2.64500	166.86108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83459			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71004			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34837			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.37428			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	100.56998			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31402			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47386			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	100.49204			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49480			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89261			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	103.78500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.84486			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.38916			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.53500	131.24660		2.53500	298.20842			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.38214			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	108.52881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.00082			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	93.85291			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.42404			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51684			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.42992			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55000	164.55419		2.55000	208.46354			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	27.86118		100.00000	27.79918			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.90510		100.00000	16.86324			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.00260		100.00000	16.96050			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.56387		100.00000	16.52285			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.65420			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42926			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29487			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.45000	107.05195		8.45000	107.02761			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61277			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.80456			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36397			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.08630			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.94500	103.82673		8.94500	103.80177			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.28000	106.33226		7.28000	106.31138			0.00	0	1,500,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	51.20000		100.00000	40.86077			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.95429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	8.32000		106.70389		8.32000	106.68000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.79001		102.48623		10.79001	101.67697			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.93018		100.84290		10.93018	100.66858			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.94315		100.81273		10.94315	100.65888			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.41756			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95650		100.73946		10.95650	100.64349			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.42102		101.31132		11.42102	101.33878			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42699			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42699			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42706			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.04001		100.41425		11.04001	100.39374			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.00644		101.68538		11.00644	100.75970			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.93018		100.84290		10.93018	100.66858			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.84782		101.23800		10.84782	100.98160			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99217		97.23654		9.99217	100.74960			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.40632			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39688			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39688			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.74255		101.94201		9.74255	101.36952			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09500		100.44715		11.09500	100.41567			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38585			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.02000		74.49628		11.02000	98.55159			0.00	0	0.00
BAYA27	On 30/09/2017	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
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.37070			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.70839		9.28000	100.35741			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39136			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.85000		73.15428		10.85000	98.48533			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.38034			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.38954			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.38954			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.37592			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.39851			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.39851			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37666			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38571			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.39860			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.29357			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.31431			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.79001		102.56734		13.79001	101.77518			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.90185		101.31022		14.90185	101.34849			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.75501		101.47615		13.75501	101.07161			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.50818			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.50818			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.50818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52630			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44449			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.72238		100.00000	25.67358			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.39818		100.00000	19.35015			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.65452		100.00000	17.61081			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.89786		100.00000	10.87087			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.90241		100.00000	10.87511			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.17602		100.00000	13.14340			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.41680		100.00000	11.38853			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.92259			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87294			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12930			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13683			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.23361		100.00000	8.21322			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.23361		100.00000	8.21322			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10500	103.20037		2.10500	179.42133			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.66000	102.16001		7.66000	165.38710			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.66000	103.47889		7.66000	165.65449			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.04500	102.56995		8.04500	102.54772			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	7.45000	101.21963		7.45000	101.19918			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.60348			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.75863			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79352			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.90979			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.02606			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.35128			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.83567		100.00000	25.77308			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	101.58593			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61704			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.62742			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75186			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.91774			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			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	100.63979			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65196			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.87000	104.76414		7.87000	104.74180			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68845			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75314			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.49406		100.00000	14.45817			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.49406		100.00000	14.45817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.46996			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.60500	103.06040		10.60500	102.46249			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	56.66106		100.00000	56.55357			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.90957			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93422			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.16000	70.71466		8.16000	102.91301			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.59131			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.83970			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.49063			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98684			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.14082			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.97263			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.02073			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10809			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.47089			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.07641			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	86.66319		100.00000	86.45880			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.89630			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95033			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.85088			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.80377			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.66709			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86248			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.75939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.67357			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.30191			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.07148			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.39690			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.25769			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		74.64213		100.00000	74.48980			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.98917			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.95086			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.89119			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.74281			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.53550			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.66224		100.00000	25.59869			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57105			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.21634			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.02000		111.09583		9.02000	111.06876			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.46977			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.92000		103.94010		8.92000	103.91505			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.05000		101.96297		12.05000	101.93002			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.49298			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.95000		103.97284		11.95000	103.94005			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28922			0.00	60,000,000	30,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.91000		102.58767		8.91000	102.56297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.67936			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.95000	101.24688		11.95000	101.21495			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.09147			0.00	170,000,000	85,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.97546			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.43864			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.69500	96.75206		9.69500	96.72675			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.51000	118.26158		9.51000	118.23140			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.79000	112.11935		9.79000	112.08991			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.67000	120.33281		8.67000	120.30460			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15059			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.22000	104.49634		11.22000	104.46484			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.97651			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.79901			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75430		10.00000	105.72670			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25583			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59537			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.69348			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.66412			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.06718			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34251			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35538			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37052			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.03604			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.01522			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.12527			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.45361			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.52301			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22175			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.38216		10.11000	100.35481			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16903			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.20649		2.76000	122.19029			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.37218		3.14000	122.19326			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.10685		8.25000	103.08382			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		129.39669		2.86000	123.50823			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.27029		2.40000	121.48013			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72979			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.26000		102.50137		8.26000	102.47858			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.86908			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.87757			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.31000		102.58278		8.31000	102.55984			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.31000		102.58278		8.31000	102.55984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.36000	101.41914		8.36000	101.39632			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53543			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58876			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91230			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91230			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27455			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.06136			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12637			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.64045		9.35000	103.61471			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.64045		9.35000	103.61471			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04052			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04324			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	100.67183			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42418			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46068			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46260			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42418			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42418			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44731			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.25548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87316			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35638			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35638			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35638			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77475			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.78000	105.93230		8.78000	105.90715			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.47662			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60681			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84560			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84274			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89545			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.07148			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24415			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07010			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.94358			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78184			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64180			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46364			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47225			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.78809			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43486			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61940			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.70726			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19391			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39810			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25344			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57079			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21873			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37109			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36414			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84407			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.45797			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.29000	97.64112		10.29000	97.61406			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.81000	99.24479		10.81000	99.21593			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34828			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.56522			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.42506			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.73359			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.81261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	106.19548		8.80500	101.80126			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49677			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.73097			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.75704			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51941			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52858			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.56400			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54789			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75833			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.53671			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59752			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34828			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	117.15196			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	117.31994			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.75869			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65345			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35027			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75370			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.62206			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47952			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.54691			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.74170			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.41092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34034			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.64868			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.93806			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75818			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.64830			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.75046			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.45262			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.25929		10.55000	103.29070			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.47000	108.79126		9.47000	109.82321			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.49185			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.76108			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.61000	110.40155		11.61000	111.65991			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.88938			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.64000	111.33610		11.64000	111.23345			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.07000	110.50114		10.07000	110.41267			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.88938			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.83831			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.57776			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.49995			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.51050			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51063			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36295			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.99500	107.29349		8.99500	107.21529			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.10662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.54874				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.37874	10.55000	103.34939				12,660,000,000,000.00	1,200,000,000	600,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.52151	11.00000	100.86894				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.86831				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.55790				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.84362				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.40000	107.51655	11.40000	107.41782				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.61152				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.51039				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.97144				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.54471				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	100.25498				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.47020				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.47225				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.49983				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.11995	7.01000	40.72916				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.53273				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.04500	102.56995	8.04500	146.23032				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.66000	37.51869	7.66000	165.38710				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.66000	37.95364	7.66000	165.65449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.65837		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.61270		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04281		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04281		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54160		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50686		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51374		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.04553		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50595		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.73359		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.46059		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.49820		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.49510		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.85139		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.18842		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.97777		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.87000	108.57308	8.87000	106.88235		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.27000	103.11680	8.27000	103.09384		0.00		0	811,700,000.00	
COJ05	On 05/06/2023	Spot Bond	9.63500	115.90875	9.63500	115.87879		0.00		0	20,000,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.08000	103.40701	8.08000	103.38450		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.20500	110.67015	9.20500	110.64264		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.25000	106.77236	9.25000	106.74583		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	9.62000	99.72541	9.62000	99.69967		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.39000	101.53349	10.39000	101.50525		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		10.39000	94.40034		10.39000	94.37407			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01255			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.92994			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.75093			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.91342		100.00000	9.88887			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.02967			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.46000			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58938			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.91861			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.44680		100.00000	9.42341			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	12.05000		100.00000	12.02016			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		10.97000	100.65981		10.97000	102.05623			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	14.19935		100.00000	14.16419			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	6.01082		100.00000	5.99594			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.93090		100.00000	14.89393			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.52799			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.59500	100.26600		7.59500	100.24535			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.86325			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.72293			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02165			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	64.96835		100.00000	64.81096			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75035			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.02824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.09664			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.96610			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65224			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.93885			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.74991			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.56705			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.27287			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.19500		104.78930		8.19500	104.76618			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.11000		111.70352		7.11000	111.68209			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.04000		109.89475		8.04000	109.87121			0.00	0	1,805,200,000.00
DV23	On 27/02/2023	Spot Bond	8.68000		111.38972		8.68000	111.36401		103,899,600,000.00	11,970,000	1,128,585,000.00	
DV24	On 18/02/2024	Spot Bond	8.88000		108.91560		8.88000	108.88988			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.04500		112.41095		9.04500	112.38393			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.39221			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.29077			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.54838			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.01727			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59596			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.60481			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18477			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.50954			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.73568			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.53000		132.78044		7.53000	132.75378			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.17172			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	2.29000		100.20859		2.29000	115.13344			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.95237		1.20000	134.53603			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03500		124.26329		2.03500	124.24912			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04500		111.67775		2.04500	111.66499			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500		112.65152		2.05500	112.63872			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13500		103.25067		2.13500	103.23866			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.27000		100.56615		2.27000	115.54222			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.09500		111.16185		9.09500	111.13499			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.94500		111.96691		8.94500	111.93984			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.44000		105.69298		9.44000	105.66604			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.68000		97.60760		9.68000	99.09528			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.82000		109.05448		9.82000	106.52415			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19884			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.43519			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.66934			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.46675			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.41026			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05915			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.33515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50205			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	84.96000		100.00000	84.69938			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	99.49268		100.00000	99.24016			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.06000	101.33225		11.06000	101.30303			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.01405			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73281			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25704			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.43000	100.18937		9.43000	100.16401			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.19963			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.02478			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	101.26742			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	101.34622			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.14774			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19476			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.13833			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.17752			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15716			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.14137			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.34392		7.05000	103.32425			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.38000	107.52319		7.38000	107.50178			312,773,256,000.00	42,381,200	9,016,960,800.00
ES23	On 25/01/2023	Spot Bond	8.05000	111.10154		8.05000	116.06594			102,378,290,000.00	12,717,800	5,494,401,700.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.38500	98.40469		8.38500	98.38248			177,523,866,000.00	21,171,600	4,618,700,000.00
ES33	On 15/09/2033	Spot Bond	9.04500	88.70524		9.11500	88.12657			291,046,392,000.00	32,177,600	35,100,000,000.00
ES42	On 25/04/2042	Spot Bond	9.16500	95.26523		9.16500	95.24178			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20124			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.23920			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.08502			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90296			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34403			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.15798			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.41438			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.89878			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05167			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83667			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.27882		100.00000	12.24908			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.94989		100.00000	11.92094			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.62346			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.26504			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.69639			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.74495			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.95000	99.10860		8.95000	99.08476			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.65350			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65343			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.75587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.97028			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.98458			0.00	0	18,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.00089			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.69500		103.26190		9.69500	102.58669			0.00	0	16,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.80000		107.84470		9.80000	107.81635			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.57081			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		132.75293		2.16000	133.62795			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23500		126.78640		2.23500	274.29870			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39500		105.15796		2.39500	111.76839			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37500		103.30013		2.37500	162.84351			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.17500		120.03457		2.17500	219.89698			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.31000		108.45927		7.31000	108.43776			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74400		64.52438		7.74400	63.89208			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44200		41.36573		9.44200	40.45665			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.05746		9.68000	39.12894			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		88.80779		100.00000	88.59223			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		90.81049		100.00000	90.60268			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.16651			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60372			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52306			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57396			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.53163			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65668			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	100.54874			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.91959		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	100.58352			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71888			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69770			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	17.50825		100.09221	17.46486			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.49799			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67166			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.56145			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	100.56769			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.51866			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.52124			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.68256			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.51207			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.10461		13.22500	62.08217			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48267			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48328			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.72146			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.50534			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.62500	96.87473		3.62500	100.20943			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.52735			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.52735			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.25345			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34828			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.57905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.49677			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.48512			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.79603			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.56827			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.38064			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.77734			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.96957			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65224			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.51635			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66801			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47960			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.52124			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.52124			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59519			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.25276			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.26640			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43558			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11957			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.55058			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01631			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33389			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03677			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.89627			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90631			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.89627			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90671			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.57013			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.66009		8.75000	101.63618			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.45742			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.65627		100.00000	9.63236			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.81571		100.00000	8.79387			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.19384			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.53711		100.00000	1.53331			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.54508			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.20676		100.00000	19.16024			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.50113			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.52130		100.00000	9.49772			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.38165		100.00000	18.33712			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.50110			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.49739			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.42142			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.57781			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.48090			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.97000	100.08635		2.97000	126.98133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.33299			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31528			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31528			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.22459			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49244			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56328			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56021			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80962			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77664			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000	117.39265		3.50000	122.83791			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.57013			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.57571			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000	107.92733		3.55000	122.45511			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000	105.53045		3.53000	122.60806			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.09000	101.94252		3.09000	127.40362			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.16000	101.33003		3.16000	134.80150			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.99389			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49815			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56645			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65811			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63460			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53530			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53469			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.07019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57488			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.92754		100.00000	10.90048			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	36.63574		100.00000	36.54502			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	79.12392		100.00000	78.89786			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	20.63007		100.00000	20.57899			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	5.86362		100.00000	5.84910			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	10.76251		100.00000	10.73586			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.23000	152.61106		5.23000	152.58051			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38613			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.73558			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97743			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.16793			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.75172			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.27054			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.98703			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.01300	84.34542		2.01300	105.49317			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.39000	103.97938		2.39000	136.70830			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.69566			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.36670		10.38000	102.33819			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.36670		10.38000	102.33819			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	101.85922			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.53000	101.64423		2.53000	110.33937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.48500		211.14634		2.48500	210.39250			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.50000		110.93594		2.50000	110.92199			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15588			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.51500		210.25766		2.51500	209.49952			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.03086			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		110.93668		2.48000	110.92279			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.59000		109.19921		2.59000	109.18522			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.28650			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	42.16100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.25888			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69500		107.19931		2.69500	107.20049			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.63500		114.13114		2.63500	260.96854			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.68500		112.46522		2.68500	259.13432			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		97.62971		2.41000	97.71941			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.71500		160.76570		2.71500	203.66321			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.35500		125.68757		2.35500	271.92053			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24500		126.69439		2.24500	274.09958			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96500		120.27486		2.96500	260.20603			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		102.02169		2.63000	129.72395			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.69115			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		133.64352		2.16000	129.54205			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89514			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15187			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.53897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.37000	110.42883		2.37000	110.41535			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.17353		104.97509	23.11360			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	27.03261		101.07593	26.96503			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	19.98334		100.44759	19.93367			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	25.48439		100.76967	25.42085			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		2.00500	120.07256		2.00500	120.05900			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		2.34000	97.88508		2.34000	112.31941			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.69113			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.37000	97.62289		2.37000	112.01847			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.12096			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.44500	124.87091		2.44500	342.28393			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.37563			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.04050			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond		6.19000	103.35835		6.19000	103.34100			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.36000	103.66504		7.36000	103.64434			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.70000	104.74050		7.70000	104.71863			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.84000	110.14949		7.84000	110.12623			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.29500	104.25634		8.29500	104.23293			0.00	0	967,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.49500	103.66084		8.49500	103.63714			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.06000	95.49861		9.06000	95.47524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.15000	111.31972		9.15000	111.29236			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.48000	100.39705		9.48000	102.85318			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.92500	100.39435		9.92500	100.36792			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.76500	84.95641		9.76500	84.93416			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.44533			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.45156			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46707			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.49194			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.51057			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.59121			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02726			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.07204			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.91716			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.11242			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.15726			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19462			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35887			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.17870			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21361			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.67000	104.10151		8.67000	104.07724			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
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.55445			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.74149		100.00000	9.71736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.90439	100.00000	16.86252				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.62384	100.00000	10.59599				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
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.54763				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.57994				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.64240				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.71992				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.82755				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	101.89763				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98091				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.56072				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.64019				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.70827				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.18490				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.43500				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.95604				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.29739				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.43105				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.00419				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.18709	100.00000	10.16242				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12451			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.62507			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.49284			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.51051			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.59936			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.56908			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.90090			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.19528		100.67394		7.19528	99.30640			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	99.89621			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.19603		100.34508		8.19603	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	99.89018			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.64655		100.33930		8.64655	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	99.88283			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	99.89868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.97845			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.97753			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.48188			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.70000	106.27241		8.70000	106.24782			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.76500	113.24941		7.76500	113.22597			0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.05500	128.45622		2.05500	277.91270			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05500	131.28484		2.05500	284.03234			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.07000	105.84862		9.07000	105.82311			0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.07000	105.87838		9.07000	105.85286			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	21.82018		100.00000	21.76615			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	54.93528		100.00000	54.79924			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	26.25262		100.00000	26.18760			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	85.25581		100.00000	85.06028			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.73000	118.65292		1.73000	118.64048			278,287,800,000,000.00	60,860,000,000	96,907,229,400.00
I2038	On 31/01/2038	Spot Bond		1.72000	127.46958		1.77000	126.31152			102,376,980,000,000.00	59,521,500,000	93,967,974,200.00
I2046	On 31/03/2046	Spot Bond		1.79000	127.25694		1.79000	127.24332			256,160,867,700,000.00	43,106,630,000	86,840,083,800.00
I2050	On 31/12/2050	Spot Bond		1.81000	135.61588		1.82500	135.09881			102,864,236,700,000.00	56,831,070,000	55,474,222,800.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.70000			0.00	0	18,000,000.00
IBL11	On 12/03/2015	Spot Bond		7.20000	104.02587		7.20000	104.00557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91754		0.00		0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.80582		0.00		260,000,000	4,420,000,000.00	
IBL21	On 15/03/2016	Spot Bond	7.86000	104.98511	7.86000	104.96275		0.00		0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.57000	110.04190	7.57000	110.01932		0.00		0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.68000	104.22789	7.68000	104.20655		0.00		0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.48255		0.00		0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.93000	101.02861	1.93000	130.33438		0.00		0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.23000	104.62695	2.23000	133.03805		0.00		0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35110		0.00		0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85920		0.00		0	0.00	
IBL39	On 02/04/2018	Spot Bond	7.69000	105.51662	7.69000	105.49474		0.00		0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.80304		0.00		0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55645		0.00		0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26242		0.00		0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400	10.00000	105.72700		0.00		0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.28000	99.61639	8.28000	99.59419		0.00		0	0.00	
IBL46	On 15/01/2020	Spot Bond	8.71500	94.16311	8.71500	94.14129		0.00		0	2,463,300,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47050		0.00		0	0.00	
IBL49	On 02/04/2018	Spot Bond	7.77000	100.88310	7.77000	100.86197		0.00		0	0.00	
IBL50	On 02/08/2020	Spot Bond	8.76500	105.56764	8.76500	105.51918		0.00		0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34323		0.00		0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.49310		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.90000	102.37679	7.90000	102.35523		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.06000	103.84749	8.06000	103.82520		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.64654			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.19418			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.34000		105.81559		7.34000	105.79486			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.02000		107.84617		8.02000	107.82313			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.10000		111.23081		9.10000	111.20391			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.28022			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.78165			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51207			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.54370			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.57520			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00692		100.00000	0.00690			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.93933			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.85016			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.34500		101.90380		8.34500	101.88091			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.03173			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.06627			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.39000		102.36371		9.39000	102.33776			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.19692		5.00000	101.18323			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.19692		5.00000	101.18323			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.28015		5.00000	102.26642			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.20108		5.00000	101.18735			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.35480		4.00000	101.34371			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.98406		4.00000	100.97307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		40.74681	100.00000	40.64591				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		40.58632	100.00000	40.48582				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		40.58632	100.00000	40.48582				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.32785	9.20000	107.30134				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.37020				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.89771	100.00000	7.87815				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	100.00000		83.16239	100.00000	80.39648			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
IM103U	On 26/01/2015	Spot Bond	100.00000		97.07447	100.00000	96.81698				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.61000		103.01626	8.61000	102.99231				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.40369				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.52430	100.00000	15.48669				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		79.12392	100.00000	78.89786				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.40327	100.00000	17.35088				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.18824	100.00000	1.18597				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.64629	100.00000	8.62488				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.74526	100.00000	9.72029				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.50960	100.00000	9.03321				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		27.89080	100.00000	27.82174				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		67.59259	100.00000	100.00000				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA504	On 20/01/2015	Spot Bond	6.25000	99.91446		6.25000	99.81200			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000	99.79494		6.25000	99.69273			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000	99.67054		6.35000	99.56695			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000	99.54971		6.35000	99.44637			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000	99.42917		6.35000	99.32608			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000	99.30892		6.35000	99.20608			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000	99.05477		6.45000	98.95085			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000	98.56074		6.50000	98.45706			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36130			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.79001	101.92943		10.79001	101.33062			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.79001	100.69400		10.79001	100.56394			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54565			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53549			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.84440		6.50000	101.82651			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54264			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59654			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03824			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52061			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.79715			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.29936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17450			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04421			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03257			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03294			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98192			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.23068			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.17313			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.71311			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.84808			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.78720			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11486			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01935			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01962			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.37000	103.11262		8.37000	103.08939			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25019			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.25607			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.26001			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98099			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.98007			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.90556			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.14500	102.49253		9.14500	102.46722			0.00	0	1,850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.52774			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.26000		106.53217		8.26000	106.50836			0.00	0	1,586,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.18746			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.03961			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.46209			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.55537			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.38000		101.58741		8.38000	101.56491			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.09858			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.89738			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.32000		97.70073		3.32000	127.32555			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55500		143.10210		3.55500	143.07994			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.28485			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.04389			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.13149			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.77639			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.38009			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		98.44330		3.73000	99.28717			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		98.36123		3.73000	105.72684			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.84154			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.51525			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.90000		113.39267		9.90000	113.36240			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.19142			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65500		141.55984		3.65500	141.53754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	6.25000		100.00000		6.25000	99.89737			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.88028		6.25000	99.77789			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000		99.88028		6.25000	99.65870			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.63599		6.35000	99.53247			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.51524		6.35000	99.41197			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.39478		6.35000	99.29176			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.27462		6.35000	99.17185			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.14154		6.45000	99.03744			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		99.02011		6.45000	98.91626			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.52616		6.50000	98.42254			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.40206			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.10991			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.75400		10.00000	105.72700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.85083			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17902			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.06765			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.13379			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.91205			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03863			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03891			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03944			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03701			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90157			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54653			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18098			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.93582			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.92650			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.19390			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00962			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.66535			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44908			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50789			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.32056			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.32864			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.32863			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.62000	102.43253		8.62000	102.40904			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.62393		100.00000	11.59835			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.36454		100.00000	9.34185			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90976			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.76500	102.63713		8.76500	107.27732			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.64872			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.24150			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58294			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.02140			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.59802			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.81908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047	On 27/10/2015	Spot Bond	7.18000	101.85147		7.18000	101.83173			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.53257			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.18502			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91604			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	94.29167		100.00000	94.05235			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.65456			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.74445			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	37.44426		100.00000	37.35355			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.34605			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	97.80483		100.00000	97.54745			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	103.02823		100.00000	102.75711			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	96.38725		100.00000	96.13754			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	87.00271		100.00000	86.79943			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64542			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66895			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.80841			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	61.71339		100.00000	61.56389			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.23723			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.85624			0.00	0	26,859,500.00
KW01	On 31/10/2027	Spot Bond	8.04000	145.93323		8.04000	145.90145			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44852			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43749			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.56760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89930			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44716			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	102.37325			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.71500		100.89181		9.71500	100.86537			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.58110			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.37000		101.62613		8.37000	101.60349			0.00	0	3,559,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.42000		76.71286		8.42000	99.98366			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.89500		104.98961		8.89500	104.96478			0.00	0	724,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.77621			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90848			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.70000		101.80216		9.70000	101.77566			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98917			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.48575			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17218			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	103.27995			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	103.51747			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08764			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.61977			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15904			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82972			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.06372			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.56043			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.25847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.45216			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.47034			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38034			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03789			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42735			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10284			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52122			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89404			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.22220			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98344			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01368			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27677			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.30462			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.33433			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67558			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	94.25523		100.00000	94.01660			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	34.77704		100.00000	34.69092			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	19.83093		100.00000	19.78182			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.77186		100.00000	16.73123			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	16.85046		100.00000	16.80965			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.87505		100.00000	17.83175			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.28000	104.89517		8.28000	104.87180			0.00	0	581,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.30000	104.35700		8.30000	104.33368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.68301			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.04203			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.18605			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.19406			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.50500		104.10808		7.50500	104.08702			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.27000		103.81416		8.27000	103.79092			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.02000		105.31337		9.02000	105.28770			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44843			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.46398			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.06500		105.21161		9.06500	105.18541			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35000		103.57888		7.35000	103.55823			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.99997			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.43000		101.84264		8.43000	101.81954			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.57875			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.89500		111.48901		8.89500	108.74982			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.01325			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.92946		100.00000	22.87268			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16115			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.13000		101.80891		8.13000	101.78663			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.30000		101.06198		7.30000	101.04247		29,200,000,000,000.00	4,000,000,000	2,000,000,000.00	2,000,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.12000		104.51250		8.12000	104.48952			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.07546		100.89771	7.05818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond		100.61875	7.16759		100.61875	7.15012			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	101.24131			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.34115			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.45735			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.68609		100.00000	0.68442			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.68609		100.00000	0.68442			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.46500	100.12445		8.46500	100.10152			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	102.30048		7.59000	102.27978			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.58500	102.68380		8.58500	102.65996			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.34500	107.95159		8.34500	107.92721			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08315			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.80000	108.91999		8.80000	108.89408			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.16479			0.00	410,000,000	124,300,000.00
NBK14A	On 26/06/2021	Spot Bond		8.70500	103.36204		8.70500	103.29226			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.08606			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.23301			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71270			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.01573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28913			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31381			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.32091			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.23566			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.17000		105.68610		7.17000	105.66554		33,197,100,000,000.00	4,630,000,000	7,621,700,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.55526			0.00	470,000,000	2,440,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.10000		116.53564		8.10000	116.51008			0.00	0	1,525,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.21500		38.61317		10.21500	38.60288			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.10000		102.95743		7.10000	102.93777			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02854			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.89398			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.47000		105.03373		7.47000	105.01245			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44231			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.24828			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.66453			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15634			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.97942			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95980			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.08676			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.89151			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	101.68039			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.64884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.46513		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.27115		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.27259		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.48417		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.45930		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.75611		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44404		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43111		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.43081		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.49559		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.49677		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.38500	110.02011	9.38500	111.06306		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.49371		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.42000	108.73084	9.42000	109.97653		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.49677		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44647		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48588		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.50166		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.50778		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.89000	105.16442	7.89000	105.14194		0.00		0	75,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.91794		0.00		350,000,000	350,000,000.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.67119		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.48000	108.00787	9.48000	108.86152		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	101.98620		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14464			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.61000		119.44113		9.61000	119.41016			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	104.98521			0.00	2,400,000,000	2,400,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38440			0.00	50,000,000	200,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.75400		10.00000	105.72700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25500		168.62174		2.25500	168.60156			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000		96.28576		2.59000	138.97544			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.11500		109.85394		8.11500	109.83019			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.64881			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.74500		108.42180		8.74500	108.66214			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.02983			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07224			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.97435			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.00906			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.98826			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.94500		108.41736		8.94500	110.56191			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00913			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.02987			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.01601			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.14500		108.41316		9.14500	108.64683			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05769			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.04374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.05068			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.30682			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.22244			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.07148			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.96000	115.58827		7.96000	115.56348			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.74500	122.04426		8.74500	122.01541			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15000	172.44301		2.15000	172.42286			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.48000	122.65724		9.48000	122.62603			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.20597			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.97760			0.00	600,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51242			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77453			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.00132			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.13370			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.40172			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.87198		100.00000	17.82869			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.67319		100.00000	65.51410			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.19000	103.23126		7.19000	103.21122			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.09251			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.26500	101.16837		9.26500	101.16836			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.23227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.82708			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82319			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71216			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85918			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48709			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46362			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.75766			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.99500	104.38590		8.99500	104.49280			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.55081			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.59396			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.61338			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.65652			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.84200			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.88513			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68832			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.46000	44.90434		7.46000	44.89531			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.20000	109.19814		6.20000	109.17972		2,183,640,000,000,000.00	52,200,000,000	92,809,333,400.00	
R158P	On 15/09/2015	Spot Bond		6.26000	95.99573		6.26000	95.97938		72,616,000,000,000.00	11,600,000,000		0.00
R159	On 15/09/2016	Spot Bond		6.36000	115.62736		6.36000	115.60736		2,303,264,930,640,000.00	62,148,574,000	14,336,833,400.00	
R159P	On 15/09/2016	Spot Bond		6.19000	90.35916		6.19000	90.34394			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.57000	123.46517		7.64000	122.81623		3,221,590,050,478,000.00	46,577,285,400	76,077,000,000.00	
R187P	On 21/12/2026	Spot Bond		7.38000	42.11887		7.38000	42.11048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	7.30000		39.56732		7.30000	39.55953			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.82096		1.74500	284.27077			58,733,648,400,000.00	34,147,470,000	26,619,410,200.00
R202	On 07/12/2033	Spot Bond	1.69000		235.85876		1.68500	236.00559			360,860,461,000,000.00	13,526,900,000	72,097,208,300.00
R2023	On 28/02/2023	Spot Bond	7.31500		105.54889		7.40000	105.00722			4,072,658,813,454,000.00	56,754,451,600	96,038,029,200.00
R203	On 15/09/2017	Spot Bond	6.49500		106.99500		6.57000	106.79049			2,768,204,808,234,000.00	26,205,513,200	37,170,700,000.00
R2030	On 31/01/2030	Spot Bond	8.05500		103.17121		8.05500	103.14907			230,087,970,603,000.00	28,564,614,600	10,968,707,300.00
R2032	On 31/03/2032	Spot Bond	8.21000		102.77019		8.21000	102.74747			975,406,934,664,000.00	18,807,178,400	81,298,200,000.00
R2037	On 31/01/2037	Spot Bond	8.30000		105.88193		8.30000	105.85853			1,589,876,546,960,000.00	91,551,391,200	12,589,500,000.00
R204	On 21/12/2018	Spot Bond	6.77500		104.70820		6.85000	104.42765			3,444,977,001,782,500.00	08,483,690,300	25,278,742,500.00
R2044	On 31/01/2044	Spot Bond	8.41500		107.60503		8.41500	107.58093			707,373,315,000,000.00	84,061,000,000	30,435,000,000.00
R2048	On 28/02/2048	Spot Bond	8.38500		107.36131		8.38500	107.33694			1,109,783,381,421,000.00	32,353,414,600	37,191,607,300.00
R207	On 15/01/2020	Spot Bond	6.97000		101.16521		7.06500	100.74902			5,532,604,944,492,000.00	93,774,023,600	64,452,000,000.00
R208	On 31/03/2021	Spot Bond	7.11000		100.18854		7.19500	99.75404			0,097,525,104,920,000.00	20,186,372,000	10,116,322,600.00
R209	On 31/03/2036	Spot Bond	8.15000		82.79368		8.22000	82.17997			1,826,907,905,480,000.00	24,160,479,200	21,545,840,000.00
R210	On 31/03/2028	Spot Bond	1.65500		176.47224		1.65500	176.45401			65,065,977,450,000.00	39,314,790,000	18,646,800,000.00
R211	On 31/01/2017	Spot Bond	1.23000		132.15663		1.23000	132.14456			73,447,863,300,000.00	59,713,710,000	21,943,000,000.00
R212	On 31/01/2022	Spot Bond	1.62000		138.29479		1.66000	137.92976			237,542,025,600,000.00	46,630,880,000	18,347,400,000.00
R213	On 28/02/2031	Spot Bond	8.02500		93.45631		8.09500	92.85266			2,892,994,775,985,000.00	60,497,791,400	45,426,700,000.00
R214	On 28/02/2041	Spot Bond	8.30500		83.30813		8.30500	83.28941			3,919,326,270,365,000.00	71,923,693,000	90,693,900,000.00
R227C	On 15/03/2015	Spot Bond	6.42000		98.97291		6.42000	98.95568			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.26000		95.99573		6.26000	95.97938			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.18000		93.16628		6.18000	93.15062			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.19000		90.35916		6.19000	90.34394			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.33000		97.34940		6.33000	97.33297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.20000	94.47218	6.20000	94.45633				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.18000	91.65704	6.18000	91.64172				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.24000	88.80986	6.24000	88.79487				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.54500	85.50618	6.54500	85.49106				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.59500	82.67925	6.59500	82.66452				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.85500	79.35207	6.85500	79.33738				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.83500	76.78076	6.83500	76.76658				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.81500	74.30714	6.81500	74.29346				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.80500	71.89284	6.80500	71.87962				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.02500	68.72879	7.02500	68.71575				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.00500	66.47274	7.00500	66.46017				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.11500	63.78597	7.11500	63.77371				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.08500	61.71855	7.08500	61.70674				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.05500	59.73546	7.05500	59.72408				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.02500	57.83286	7.02500	57.82189				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.98500	56.05276	6.98500	56.04219				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.94500	54.34848	6.94500	54.33829				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.58000	49.57520	7.58000	49.56506				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.54000	47.94809	7.54000	47.93834				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.50000	46.39231	7.50000	46.38292				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.46000	44.90434	7.46000	44.89531				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.42000	43.48091	7.42000	43.47220				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.38000	42.11887	7.38000	42.11048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	7.34000	40.81527		7.34000	40.80719			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.30000	39.56732		7.30000	39.55953			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.99825			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.80463			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.40829			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.25169			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83327			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.52995		100.00000	23.47294			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.00463		100.00000	22.94766			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	64.81096		100.00000	64.65396			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.90898		100.00000	29.83323			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.08316		100.00000	16.04168			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.36797		100.00000	8.35623			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.91572		100.00000	12.88241			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.04374		100.00000	11.01526			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.22010		100.00000	9.19632			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45453			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71748			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80659			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.01439			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.06648			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38972			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.87438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96000			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96177			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40357			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.97969			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.49794			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75033			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.77021			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.97346			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.79603			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.63565			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.88241			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	83.99777			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.77170			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.42970			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.14352			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.48970			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.44263			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.56675			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.67852		12.35000	107.64347			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.29055		100.00000	15.25351			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84942			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.19255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47433			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.94350		100.00000	3.93373			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		21.39164		100.00000	21.33867			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.40089		100.00000	39.30544			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.39956		100.00000	13.38313			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.94260		100.00000	32.86279			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.51010			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.89897			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.49500		109.38162		8.49500	109.35662			0.00	0	832,300,000.00
RW23	On 10/12/2023	Spot Bond	8.65000		106.18810		8.65000	106.16341			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.32500		90.57019		9.32500	108.05461			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.64175			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.56000		107.08292		7.56000	107.06097			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.75400		10.00000	105.72700			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.93256			0.00	0	7,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.62000		103.77571		8.62000	103.75165			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.74045			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.91763			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	103.41579			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.73640			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.74147			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.13007			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.85000		102.33746		6.85000	102.31870			16,988,000,000,000.00	2,480,000,000	1,243,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.35000		102.35625		8.35000	102.33325			0.00	0	2,372,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.66000	108.22819		7.66000	108.20571			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	108.03083		7.96000	108.00754			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.45000	108.36673		7.45000	108.34483			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.97000	103.42273		7.97000	103.40040			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.59500	108.27104		7.59500	108.24874			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.72000	108.18867		7.72000	108.16603			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.61129			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19484			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.62000	105.86117		7.62000	105.83931			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.14122			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.47746			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.33782			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.66500	107.98768		8.66500	107.96252			0.00	0	30,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.54000	105.15385		9.54000	105.12677			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.32291			0.00	3,000,000,000	2,900,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21328			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26429			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.37808			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.43000	102.83237		8.43000	102.80892			0.00	0	764,600,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	17.92777		100.00000	17.88830			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.94000	111.36066		8.94000	111.33419			0.00	0	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99519			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.45000	101.66608		8.45000	101.64296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	9.55000		91.89889		9.55000	91.87521			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.64705			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.29000		104.49843		9.29000	104.47236			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51141			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.52547			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.44000		107.39289		9.44000	107.36552			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.89500		99.91791		8.89500	99.89390			0.00	0	183,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.36000		105.83674		7.36000	105.81561			2,649,600,000,000.00	360,000,000	10,700,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35500		125.68757		2.35500	271.92053			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.87500		102.38813		1.87500	130.47545			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.34900		100.00000	18.30253			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	100.03893			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.64697		100.00000	22.59089			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.20200		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.50000		114.90863		2.50000	128.88364			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.84440		6.50000	101.82651			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.92452			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34595			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74147			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.60000		100.72642		8.60000	100.70312			0.00	0	301,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.51826			0.00	0	3,100,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27365			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.47168			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.08086		100.00000	24.02252			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.75400		10.00000	105.72700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69614			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	90.17764		100.00000	89.89045			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66589			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	34.17867		100.00000	34.09403			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	30.51564		100.00000	30.44007			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	30.79045		100.00000	30.71420			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.91000	106.43411		8.91000	106.35725			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88541			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19593			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.61000	106.97203		7.61000	106.95032			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.45000	105.10914		8.45000	104.34042			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.97000	103.42273		7.97000	103.40040			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.11165			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26462			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58702			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.07170			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.10082			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.37843			0.00	0	18,467,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	7.67000	103.11118		7.67000	103.08987			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94620			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23740			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.96138			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.74500	99.15817		8.74500	99.13486			0.00	0	359,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97767			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36785			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73439			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.80300	92.30869		8.80300	92.28684			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.29500	94.58932		8.29500	94.56819			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.32500	95.67545		8.32500	95.65425			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58978			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.75000	103.94569		7.75000	103.92387			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000	110.51520		2.48000	110.92279			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.80000	101.20655		7.80000	101.18527			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.11233		8.22500	101.08997			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.40000	108.49811		9.40000	108.47073			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85178			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.44500	82.59444		9.44500	82.57338			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.85891			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.92108			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.95906			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.36194			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.95424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.40476			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.70703		0.00000	99.65490			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.48287			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.41247			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.29436			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.06779			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.04982			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88018			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.91438			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.92998			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89714			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.77519			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.75818			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.67205			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.67166			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.66000	107.61337		6.66000	107.59401			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.25000	107.88870		8.25000	107.86474			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	41.90063		100.00000	41.79912			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91167			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.37487			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85638			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96842			0.00	0	0.00

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	100.43291			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45470			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.01435			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.48901			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.61000	105.58908		7.61000	105.56765			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.89771			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.89498			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	99.93740		7.83000	99.91655			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89921			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89579			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88855			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.89921			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.89579			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.82458		7.16000	99.92356			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.88910			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.88965			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.87652			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87830			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.82462			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83076			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.89935			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.89498			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	99.93037		8.73000	104.21970			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.89976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89579			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.32000		98.65413		8.32000	103.60420			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90780			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90311			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.88882			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89033			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89830			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.87680			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.87735			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.88976			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.83418			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.83363			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.84531			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.07898			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.11536			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.66500		102.20034		8.66500	105.22122			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.97153			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.01680			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.57500		102.27748		8.57500	102.12780			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.20988			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.07494			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.32601			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.17817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.79574			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.59571			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90298			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.72752		101.06155	5.71352			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	99.90591			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.86832			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.88198			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.82408			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20452			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.90499			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90365			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.90499			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.90365			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.90298			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90579			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90365			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88564			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.88298			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88630			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.83337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.83008			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.83140			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.33000		103.78245		7.33000	103.76204			0.00	0	633,000,000.00
TL20	On 22/02/2020	Spot Bond	9.01500		93.43386		9.01500	93.38134			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		105.75400		10.00000	105.72700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.50000		105.95214		7.50000	105.93059			0.00	0	5,820,000,000.00
TN20	On 17/09/2020	Spot Bond	8.87500		110.57296		8.87500	110.54645			74,734,600,000.00	8,420,800	12,512,210,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.92463		100.00000	0.92234			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.10500		112.17748		9.10500	112.14989			0.00	0	5,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.32500		104.99188		9.32500	104.96587			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41000		97.74753		9.41000	97.72271			4,705,000,000,000.00	500,000,000	5,321,800,000.00
TN30	On 09/10/2030	Spot Bond	9.75500		108.72596		9.75500	108.69751			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.21500		107.69487		10.21500	107.66540			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69144			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.06792			0.00	0	11,482,900.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.19675			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.22681			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.22990			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.37819			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.68566			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.22838			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25248			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.75400		10.00000	105.72700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18018			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.18382			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03457			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.03710			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529		100.00000	10.36809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.58852			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.62460			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.64461			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.64861			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.76038			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00606			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.82296		100.00000	12.79189			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.86785			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.57833			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.15190			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.06786			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.82715			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.57841			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.33248			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.59783			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.33376			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.72306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.52581			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.23478			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.92808			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.65279			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.60657			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.49019			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.59182			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.14650			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.77331			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.99294		100.00000	13.95904			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		98.91599		100.00000	98.64864			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.31696			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.96612			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.88828			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.77011			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.73733			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88123			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86361			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.84598			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	100.00000		83.18253		100.00000	82.99931		2,190,000,000,000,000.00	21,900,000,000	11,100,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC080	On 15/04/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.90071			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.95119			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.91003			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86834			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.59500		113.83560		8.59500	113.80914			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		6.54065		100.00000	0.05934		2,880,000,000,000,000.00	28,800,000,000	28,800,000,000.00	
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.38907		100.00000	0.05934			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.30245			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.00462			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32260			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36500			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.36683			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32866			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33736			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.13940		100.00000	0.05934		0,140,000,000,000,000.00	01,400,000,000	01,400,000,000.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000		5.98781		100.00000	0.05934			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.75000		108.98952		6.75000	108.96954			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.72000		241.20820		1.72000	241.18297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1		On 28/05/2015	Spot Bond	6.52000	102.07492	6.52000	102.05711			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond	7.07000	105.31852	7.07000	105.29831			0.00	0	4,700,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.40500	107.03792	7.40500	107.01642			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	7.69000	106.85014	7.69000	106.82787			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	7.73500	107.44395	7.73500	107.42143			0.00	0	2,700,000,000.00
Z014		On 30/06/2015	Spot Bond	6.15000	97.27912	6.15000	97.26317			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.08000	95.56015	6.08000	95.54443			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.15000	97.26317	6.15000	97.24724			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	6.79500	73.02598	6.79500	73.01250			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	31.22012	100.00000	31.16089			0.00	0	0.00
Total for j-Bonds :										98,796,368,170,632,500.00	16,921,261,500	138 448 345 100.00
Grand Total:										98,796,372,103,889,500.00	16,921,418,429	138 452 172 564.00