



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: 19/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 23/02/2015	Any day expiry		11.67850	11.67850		11.70030	11.70030		12.15	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	479.34440	0.47934	501.86030	0.50186	479.344	17.61	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.67670	11.67670		11.70390	11.70390		12.79	0.00	0	2,586.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.05570	0.00006	0.09950	0.00010	0.056	19.16	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	1.22040	0.00122	1.54500	0.00155	1.220	16.46	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	122.57330	0.12257	154.49550	0.15450	122.573	13.16	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.03860	0.00004	0.02450	0.00002	0.039	47.63	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.67850	11.67850		11.70570	11.70570		12.95	0.00	0	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.68030	11.68030		11.70750	11.70750		13.40	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	139.99530	0.14000	167.56090	0.16756	139.995	13.74	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	24.39770	0.02440	36.58550	0.03659	24.398	15.87	0.00	0	10,000.00
\$ / R	On 05/03/2015	Any day expiry		11.69130	11.69130		11.65550	11.65550		13.28	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	154.73990	0.15474	0.00000	0.00000	154.740	13.35	703,500.00	5,000	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.69890	11.69890		11.72630	11.72630		13.10	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	209.74030	0.20974	234.30750	0.23431	209.740	13.16	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.70450	11.70450		11.73200	11.73200		13.27	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.71200	11.71200		11.73950	11.73950		13.13	202,512,192.00	17,291	1,179,501.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.07540	0.00008	0.09300	0.00009	0.075	17.40	0.00	0	69,965.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.21580	0.00022		0.25340	0.00025	0.216	16.40	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.53750	0.00054		0.60550	0.00061	0.538	15.53	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.37160	0.00137		1.47290	0.00147	1.372	14.71	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	1.75530	0.00176		1.86630	0.00187	1.755	14.50	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	2.13680	0.00214		2.25400	0.00225	2.137	14.33	0.00	0	1,112.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	2.24420	0.00224		2.36270	0.00236	2.244	14.28	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	3.65550	0.00366		3.77560	0.00378	3.656	13.86	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	5.91930	0.00592		6.00330	0.00600	5.919	13.43	0.00	0	76,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	717.91930	0.71792		745.50330	0.74550	717.919	13.43	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	484.89700	0.48490		510.84510	0.51085	484.897	13.04	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	29.78880	0.02979		27.92570	0.02793	29.789	13.05	0.00	0	9,950.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	38.22000	0.03822		35.99390	0.03599	38.220	13.06	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	360.38270	0.36038		385.23670	0.38524	360.383	13.07	0.00	0	150.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	344.97470	0.34497		369.64220	0.36964	344.975	13.07	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	52.97470	0.05297		50.14220	0.05014	52.975	13.07	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	63.12360	0.06312		59.88400	0.05988	63.124	13.08	0.00	0	9,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	307.86990	0.30787		332.02060	0.33202	307.870	13.08	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	259.55750	0.25956		282.85570	0.28286	259.558	13.10	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	253.02110	0.25302		276.18340	0.27618	253.021	13.10	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	91.02110	0.09102		86.68340	0.08668	91.021	13.10	0.00	0	120.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	221.75910	0.22176		244.19240	0.24419	221.759	13.11	0.00	0	250.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	192.92520	0.19293		214.53850	0.21454	192.925	13.12	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	166.16120	0.16616		157.53080	0.15753	166.161	13.25	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	146.28860	0.14629		162.39000	0.16239	146.289	13.44	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	142.52030	0.14252		158.37760	0.15838	142.520	13.50	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	112.53310	0.11253		126.27250	0.12627	112.533	14.05	56,266.55	500	0.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	98.64270	0.09864		111.27930	0.11128	98.643	14.36	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	294.07700	0.29408		279.00150	0.27900	294.077	14.42	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	75.84050	0.07584		86.46490	0.08646	75.841	14.97	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	363.84050	0.36384		346.96490	0.34696	363.841	14.97	0.00	0	800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	66.56030	0.06656		76.27960	0.07628	66.560	15.28	0.00	0	1,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	22.61220	0.02261		26.66740	0.02667	22.612	18.18	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	810.61220	0.81061		787.16740	0.78717	810.612	18.18	0.00	0	300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	19.13770	0.01914		22.62750	0.02263	19.138	18.73	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	18.00740	0.01801		21.30890	0.02131	18.007	18.93	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	12.06390	0.01206		14.33660	0.01434	12.064	20.37	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	7.58980	0.00759		9.41750	0.00942	7.590	21.66	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.90180	0.00090		1.29920	0.00130	0.902	27.05	0.00	0	46,165.00	
\$ / R	On 27/03/2015	Any day expiry			11.73270	11.73270		11.76030	11.76030		13.39	0.00	0	2,964.00	
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.33990	0.00534		5.29460	0.00529	5.340	13.85	0.00	0	300.00	
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	13.93280	0.01393		13.71380	0.01371	13.933	13.00	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	21.29630	0.02130		20.86770	0.02087	21.296	12.62	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	260.69180	0.26069		282.01840	0.28202	260.692	13.21	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	165.93320	0.16593		182.80960	0.18281	165.933	13.71	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	3.31040	0.00331		4.29210	0.00429	3.310	31.03	0.00	0	300.00	
\$ / R	On 01/04/2015	Any day expiry			11.74210	11.74210		11.76970	11.76970		13.26	0.00	0	116.00	
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	31.30470	0.03130		30.64020	0.03064	31.305	12.52	0.00	0	22,187.00	
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	78.05270	0.07805		87.87350	0.08787	78.053	15.77	0.00	0	22,187.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/04/2015	Any day expiry		11.79310	11.79310	11.82100	11.82100		13.21	0.00	0	2,709.00
\$ / R	10.80	Put	Any day expiry	13.98390	0.01398	14.48660	0.01449	13.984	12.66	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	42.24450	0.04224	42.55080	0.04255	42.244	12.01	0.00	0	250.00	
\$ / R	12.00	Call	Any day expiry	197.22190	0.19722	215.65800	0.21566	197.222	14.11	0.00	0	250.00	
\$ / R	15.15	Call	Any day expiry	17.34760	0.01735	19.79210	0.01979	17.348	29.97	0.00	0	300.00	
\$ / R		On 13/05/2015	Any day expiry		11.82210	11.82210	11.84990	11.84990		13.15	0.00	0	6,000.00
\$ / R		On 15/05/2015	Any day expiry		11.82590	11.82590	11.85380	11.85380		13.35	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.84920	11.84920	11.87740	11.87740		13.33	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	22.60070	0.02260	24.05730	0.02406	22.601	12.26	0.00	0	300.00	
\$ / R	10.94	Put	Any day expiry	33.65580	0.03366	35.37700	0.03538	33.656	12.09	0.00	0	3,655.00	
\$ / R	11.15	Put	Any day expiry	58.78300	0.05878	60.73240	0.06073	58.783	11.84	0.00	0	250.00	
\$ / R	11.90	Call	Any day expiry	305.84690	0.30585	328.74920	0.32875	305.847	13.54	0.00	0	3,655.00	
\$ / R	12.21	Call	Any day expiry	215.16250	0.21516	233.36590	0.23337	215.163	14.87	0.00	0	250.00	
\$ / R	15.48	Call	Any day expiry	34.32000	0.03432	37.90630	0.03791	34.320	29.78	0.00	0	300.00	
\$ / R		On 09/06/2015	Any day expiry		11.87520	11.87520	11.90350	11.90350		13.38	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.88120	11.88120	11.90950	11.90950		13.60	37,330,730.40	3,142	181,427.00
\$ / R	10.73	Put	Foreign Exchange Future	23.44440	0.02344	24.82480	0.02482	23.444	12.33	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	24.80960	0.02481	26.22360	0.02622	24.810	12.31	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	28.52490	0.02852	30.01820	0.03002	28.525	12.27	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	46.04130	0.04604	47.74740	0.04775	46.041	12.13	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	48.44710	0.04845	50.16670	0.05017	48.447	12.11	0.00	0	55,000.00	
\$ / R	11.30	Call	Foreign Exchange Future	679.90810	0.67991	709.67500	0.70968	679.908	11.87	0.00	0	2,170.00	
\$ / R	11.48	Call	Foreign Exchange Future	560.77170	0.56077	589.18220	0.58918	560.772	12.39	0.00	0	1,600.00	
\$ / R	11.50	Call	Foreign Exchange Future	548.62800	0.54863	576.84560	0.57685	548.628	12.45	0.00	0	3,940.00	
\$ / R	11.50	Put	Foreign Exchange Future	167.42800	0.16743	167.34560	0.16735	167.428	12.45	0.00	0	1,750.00	
\$ / R	11.60	Call	Foreign Exchange Future	491.15460	0.49115	518.28640	0.51829	491.155	12.73	0.00	0	500.00	
\$ / R	11.65	Call	Foreign Exchange Future	464.41350	0.46441	490.93990	0.49094	464.413	12.88	0.00	0	800.00	
\$ / R	12.30	Call	Foreign Exchange Future	232.73250	0.23273	250.31020	0.25031	232.733	15.22	0.00	0	1,600.00	
\$ / R	12.56	Call	Foreign Exchange Future	182.46940	0.18247	196.96180	0.19696	182.469	16.28	0.00	0	1,750.00	
\$ / R	12.63	Call	Foreign Exchange Future	171.39340	0.17139	185.16970	0.18517	171.393	16.56	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	126.02020	0.12602	136.55880	0.13656	126.020	18.04	0.00	0	65,000.00	
\$ / R	13.22	Call	Foreign Exchange Future	106.08490	0.10608	115.20270	0.11520	106.085	18.87	0.00	0	22,850.00	
\$ / R	13.46	Call	Foreign Exchange Future	88.51520	0.08852	96.42610	0.09643	88.515	19.73	0.00	0	22,320.00	
\$ / R		On 26/06/2015	Any day expiry		11.90920	11.90920	11.93750	11.93750		13.62	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	33.37830	0.03338	34.33310	0.03433	33.378	12.26	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	77.42520	0.07743	79.70660	0.07971	77.425	12.00	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	230.10260	0.23010	246.15900	0.24616	230.103	15.82	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	42.02230	0.04202	48.69150	0.04869	42.022	28.64	0.00	0	300.00	
\$ / R		On 29/07/2015	Any day expiry		11.97530	11.97530	12.00370	12.00370		13.80	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	43.26230	0.04326	44.03100	0.04403	43.262	12.17	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	92.58940	0.09259	94.61210	0.09461	92.589	12.01	0.00	0	250.00	
\$ / R	12.71	Call	Any day expiry	250.48830	0.25049	265.40790	0.26541	250.488	16.58	0.00	0	250.00	
\$ / R	16.15	Call	Any day expiry	59.58890	0.05959	65.04890	0.06505	59.589	28.17	0.00	0	300.00	
\$ / R		On 27/08/2015	Any day expiry		12.03340	12.03340	12.06180	12.06180		14.10	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	51.08040	0.05108	52.80100	0.05280	51.080	12.10	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	103.85540	0.10386	105.18820	0.10519	103.855	12.01	0.00	0	250.00	
\$ / R	12.97	Call	Any day expiry	261.18540	0.26119	274.67160	0.27467	261.185	17.30	0.00	0	250.00	
\$ / R	16.50	Call	Any day expiry	68.18870	0.06819	72.55660	0.07256	68.189	27.75	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 10/09/2015	Any day expiry		12.06150	12.06150		12.08990	12.08990		14.07	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.06950	12.06950		12.09790	12.09790		14.06	313,807.00	26	28,064.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	38.20170	0.03820	39.98600	0.03999	38.202	12.57	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,510.03790	1.51004	1,540.31700	1.54032	1,510.038	12.48	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	77.48640	0.07749	78.05620	0.07806	77.486	11.92	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,150.25440	1.15025	1,179.27930	1.17928	1,150.254	11.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	80.75440	0.08075	81.37930	0.08138	80.754	11.92	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	119.39300	0.11939	120.61070	0.12061	119.393	11.97	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	140.59760	0.14060	142.09760	0.14210	140.598	11.99	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	205.13390	0.20513	202.39590	0.20240	205.134	12.19	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	222.29540	0.22230	219.28520	0.21929	222.295	12.33	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	718.88360	0.71888	743.85200	0.74385	718.884	12.53	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	537.43770	0.53744	559.31710	0.55932	537.438	13.89	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	385.90330	0.38590	402.91640	0.40292	385.903	15.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	278.63600	0.27864	291.39370	0.29139	278.636	17.47	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	232.89550	0.23290	244.06510	0.24407	232.895	18.54	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	174.51270	0.17451	182.85130	0.18285	174.513	20.29	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	153.98430	0.15398	161.23670	0.16124	153.984	21.17	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	143.74300	0.14374	148.21400	0.14821	143.743	22.24	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.09750	12.09750		12.12600	12.12600		14.21	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	57.97520	0.05798	60.39860	0.06040	57.975	12.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	112.30050	0.11230	112.74250	0.11274	112.300	11.92	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	176.20610	0.17621	177.15270	0.17715	176.206	12.07	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	272.40880	0.27241	283.78150	0.28378	272.409	18.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	193.12850	0.19313	201.31480	0.20131	193.128	20.16	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.58260	0.08258	86.03240	0.08603	82.583	27.53	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.15760	12.15760		12.18620	12.18620		14.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	64.25720	0.06426	66.62810	0.06663	64.257	11.95	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	118.61080	0.11861	118.35520	0.11836	118.611	11.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	281.78430	0.28178	292.05550	0.29206	281.784	18.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	97.35470	0.09735	102.51030	0.10251	97.355	27.12	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.21370	12.21370		12.24230	12.24230		14.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	69.26520	0.06927	71.51030	0.07151	69.265	11.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	122.36630	0.12237	121.48500	0.12149	122.366	11.72	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	289.38690	0.28939	298.68700	0.29869	289.387	19.29	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.16930	0.09617	104.00890	0.10401	96.169	26.89	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.23960	12.23960		12.26810	12.26810		14.56	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.24560	12.24560		12.27410	12.27410		14.56	24,491,200.00	2,000	43,363.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	88.49200	0.08849	89.17410	0.08917	88.492	11.65	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,384.09200	1.38409	1,413.27410	1.41327	1,384.092	11.65	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,340.06750	1.34007	1,369.20500	1.36921	1,340.068	11.56	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,181.77140	1.18177	1,209.97490	1.20997	1,181.771	11.72	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,040.11720	1.04012	1,066.72370	1.06672	1,040.117	12.03	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	270.10200	0.27010	266.06630	0.26607	270.102	12.36	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	442.50660	0.44251	455.58230	0.45558	442.507	16.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	423.41550	0.42342	435.91290	0.43591	423.416	17.12	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	405.66410	0.40566	417.61780	0.41762	405.664	17.41	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	367.95210	0.36795	378.69420	0.37869	367.952	18.10	0.00	0	40,051.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	260.74880	0.26075	268.16500	0.26817	260.749	20.54	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.26550	12.26550	12.29390	12.29390		14.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	73.19840	0.07320	73.70490	0.07370	73.198	11.83	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	124.33050	0.12433	124.38350	0.12438	124.330	11.59	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	294.31980	0.29432	302.46650	0.30247	294.320	19.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	98.29670	0.09830	102.66280	0.10266	98.297	26.86	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.37110	12.37110	12.39910	12.39910		14.73	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	274.62050	0.27462	270.21800	0.27022	274.620	12.27	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	304.59870	0.30460	303.83940	0.30384	304.599	23.69	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.42780	12.42780	12.45600	12.45600		15.01	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.43390	12.43390	12.46220	12.46220		15.01	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.61210	12.61210	12.64150	12.64150		15.39	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.62030	12.62030	12.64970	12.64970		15.39	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.81280	12.81280	12.84340	12.84340		15.74	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.82100	12.82100	12.85170	12.85170		15.74	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.99710	12.99710	13.02890	13.02890		16.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.00730	13.00730	13.03920	13.03920		16.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.71200	11.71200	11.73950	11.73950		13.13	222,528.00	19	1,919.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	45,885.83590	0.45886	48,462.55180	0.48463	45,885.836	13.04	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.88120	11.88120	11.90950	11.90950		13.60	166,336.80	14	186.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.06950	12.06950	12.09790	12.09790		14.06	84,486.50	7	168.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.24560	12.24560	12.27410	12.27410		14.56	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.06540	18.06540	18.10700	18.10700		11.18	2,745,940.80	152	36,051.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	5.29040	0.00529	5.75830	0.00576	5.290	14.61	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	9.08780	0.00909	9.56650	0.00957	9.088	13.08	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	43.63870	0.04364	41.62580	0.04163	43.639	11.84	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	86.56410	0.08656	107.52190	0.10752	86.564	11.71	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	17.17910	0.01718	25.19520	0.02520	17.179	12.67	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	11.10340	0.01110	15.76230	0.01576	11.103	13.90	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	6.31080	0.00631	8.28150	0.00828	6.311	15.82	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.31490	18.31490	18.35750	18.35750		13.06	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.59750	18.59750	18.64070	18.64070		13.71	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.86610	18.86610	18.91170	18.91170		14.02	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09846	0.09846	0.09843	0.09843		16.14	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10000	0.10000	0.09997	0.09997		15.59	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10174	0.10174	0.10172	0.10172		15.02	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.28360	13.28360	13.28990	13.28990		12.22	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	0.04060	0.00004	0.22530	0.00023	0.041	23.45	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,126.44060	1.12644	1,120.32530	1.12033	1,126.441	23.45	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.32390	13.32390	13.33670	13.33670		12.61	3,424,242.30	257	85,056.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	4.62670	0.00463	4.94690	0.00495	4.627	13.43	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	502.66140	0.50266	515.05690	0.51506	502.661	12.47	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	56.45120	0.05645	56.47200	0.05647	56.451	12.52	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	222.67100	0.22267	220.13750	0.22014	222.671	13.05	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	528.32180		0.52832		522.32560	0.52233	528.322	14.81	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	707.44600		0.70745		699.62800	0.69963	707.446	15.72	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	725.97810		0.72598		717.99130	0.71799	725.978	15.83	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	943.63610		0.94364		934.06250	0.93406	943.636	17.00	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	2.57180		0.00257		3.39720	0.00340	2.572	19.59	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	2.19590		0.00220		2.91010	0.00291	2.196	19.67	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	1.16050		0.00116		1.55390	0.00155	1.160	19.99	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	1.05390		0.00105		1.41290	0.00141	1.054	20.04	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.95700		0.00096		1.28440	0.00128	0.957	20.09	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.92670		0.00093		1.24410	0.00124	0.927	20.10	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.81470		0.00081		1.09500	0.00110	0.815	20.17	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.50500		13.50500		13.51920	13.51920		12.93	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	148.56390		0.14856		158.01380	0.15801	148.564	15.92	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.53210		13.53210		13.54640	13.54640		13.10	11,069,257.80	818	100,529.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	68.61690		0.06862		69.96630	0.06997	68.617	11.84	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	320.08810		0.32009		321.08240	0.32108	320.088	12.80	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	306.95960		0.30696		320.60920	0.32061	306.960	13.84	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	83.42980		0.08343		89.87540	0.08988	83.430	18.79	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.76860		13.76860		13.78380	13.78380		13.39	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.99800		13.99800		14.01520	14.01520		13.83	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	628.94040		0.62894		627.95670	0.62796	628.940	13.54	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	268.69480		0.26869		276.25380	0.27625	268.695	20.06	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.81440		14.81440		14.84240	14.84240		15.10	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			565.63300		565.63300		560.84400	560.84400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.84500		461.84500		460.77400	460.77400			0.00	0	119.00
AL37	On 06/08/2015	Index Future			469.39200		469.39200		468.31100	468.31100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			551.48700		551.48700		548.84900	548.84900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			560.49900		560.49900		557.82700	557.82700			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			503.85400		503.85400		501.23800	501.23800			0.00	0	588.00
ALBI	On 06/08/2015	Index Future			512.08800		512.08800		509.43700	509.43700			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			520.69800		520.69800		518.00100	518.00100			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.10530		9.10530		9.12870	9.12870		15.91	9,105,300.00	1,000	8,430.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	103.80490		0.10380		99.38600	0.09939	103.805	15.94	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	352.01370		0.35201		337.76620	0.33777	352.014	17.01	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	18.48460		0.01848		22.64810	0.02265	18.485	18.03	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	2.96700		0.00297		3.39160	0.00339	2.967	20.28	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.18830		9.18830		9.21070	9.21070		15.13	459,415.00	50	11,546.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	51.80500		0.05181		49.93770	0.04994	51.805	14.90	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	98.16680		0.09817		94.89490	0.09489	98.167	14.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	216.36630		0.21637		209.39050	0.20939	216.366	14.93	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	326.30510		0.32631		339.71770	0.33972	326.305	15.08	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	197.70880		0.19771	206.90440	0.20690		197.709	15.94	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	159.15900		0.15916	166.82200	0.16682		159.159	16.34	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.28890		9.28890	9.31080	9.31080			13.59	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.38690		9.38690	9.40920	9.40920			13.68	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.34680		9.34680	9.42320	9.42320			10.81	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.47400		9.47400	9.55080	9.55080			12.86	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			113.61090		113.61090	130.42720	130.42720				0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			178.82000		178.82000	277.14000	277.14000				0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.37680		12.37680	12.46490	12.46490			13.85	0.00	0	3,067.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.61030		12.61030	12.70480	12.70480			14.23	126,103.00	10	6,512.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.86260		1.86260	1.86510	1.86510			12.69	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.87230		1.87230	1.87490	1.87490			12.81	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.79080		1.79080	1.79460	1.79460			12.67	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.82540		1.82540	1.82750	1.82750			14.68	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.86250		1.86250	1.86580	1.86580			14.23	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.55673		122.55673	122.57040	122.57040				0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.59133		124.59133	124.60720	124.60720				0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.14989		86.62635	9.23798	85.94014				0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.21794		88.05722	9.30854	87.36114				0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.28265		85.73479	9.37601	85.02685				0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	499.87600		499.87600		497.37600	497.37600			19,995,040.00	4	457.00
GOVI	On 06/08/2015	GOVI	508.04500		508.04500		505.51200	505.51200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	516.58700		516.58700		514.01000	514.01000			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.62949		118.62949		118.64374	118.64374			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.42266		119.42266		119.43929	119.43929			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	125.66054		125.66054		125.67558	125.67558			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.42364		126.42364		126.44095	126.44095			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	125.94170		125.94170		126.23873	126.23873			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.03204		128.03204		128.33657	128.33657			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.77550		134.77550		134.79122	134.79122			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.54022		135.54022		135.55866	135.55866			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.04900		225.04900		225.12400	225.12400			0.00	0	1,076.00
IGOV	On 06/08/2015	Index Future	228.74400		228.74400		228.82500	228.82500			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.60900		232.60900		232.69000	232.69000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.40700		609.40700		609.61300	609.61300			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.40400		619.40400		619.61600	619.61600			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.13000		93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.16000		93.84000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.18000		93.82000		6.18000	93.82000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.22000		93.78000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.25000	6.25000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.24000		93.76000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.39000		93.61000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.56000		93.44000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.70000		93.30000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.87000		93.13000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.98000		93.02000		7.04000	92.96000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12760		0.12760		0.12810	0.12810			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12620		0.12620		0.12630	0.12630			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05850		0.05850		0.05800	0.05800		21.17	0.00	0	19,706.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.05290		0.05290		0.05290	0.05290			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04670		0.04670		0.04710	0.04710			0.00	0	81,573.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.13760		1.13760		1.13600	1.13600			22,752.00	20	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.13900		1.13900		1.13740	1.13740			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.14080		1.14080		1.13940	1.13940			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14310		1.14310		1.14190	1.14190			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.65260		125.72832		7.73044	125.05410		7.74	27,660,230.40	220	33,614.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,101.06000		3.10106		3,590.36000	3.59036	3,101.060	7.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,802.58000		2.80258		3,268.73000	3.26873	2,802.580	7.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,521.86000		2.52186		2,963.84000	2.96384	2,521.860	7.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,216.96000		1.21696		1,504.84000	1.50484	1,216.960	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.68971		122.50673		7.77016	121.82341		7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	208.61000		0.20861		262.22000	0.26222	208.610	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.72006		124.54673		7.80347	123.85159		7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	418.18000		0.41818		496.84000	0.49684	418.180	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.73310		121.50276		7.81945	120.79586		7.65	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			288.52195		288.52195		288.55705	288.55705			0.00	0	861.00
R197	On 06/08/2015	Bond Future			287.20558		287.20558		287.24633	287.24633			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.51953		236.51953		236.54803	236.54803			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.20235		237.20235		237.23582	237.23582			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.41546		103.47563		7.47817	103.10537		6.06	521,413,699.57	5,039	14,434.00
R2023	On 06/08/2015	Bond Future			7.44876		105.18447		7.51397	104.80979		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	30.95000		0.03095		39.45000	0.03945	30.950	6.27	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.64385		104.71746		6.71033	104.57233		1.95	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.64150		106.44718		6.71581	106.30140		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.61565		104.05198		6.70089	103.90340		1.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.06118		101.69071		8.13873	101.03453			0.00	0	5,775.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/08/2015	Bond Future		8.10612	99.36160		8.18593	98.69620			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future		8.21588	101.24075		8.29337	100.54162			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.26013	102.91335		8.33973	102.20439			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.29949	100.47064		8.38146	99.74947			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015	Bond Future		8.26390	104.71524		8.35659	103.77629			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.30748	102.18558		8.40261	101.23289			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.34267	103.88756		8.44037	102.91853			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future		6.88556	106.61832		6.95554	106.39345		2.93	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future		6.90924	104.34254		6.98465	104.11572		2.93	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	17.37000	0.01737	23.17000	0.02317	17.370	3.14	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.91638	106.07995		6.99871	105.84895		2.77	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.33707	106.89790		8.43477	105.80789			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.37905	104.27913		8.47923	103.17286			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.41313	106.01589		8.51587	104.89082			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015	Bond Future		8.31775	106.55240		8.41533	105.42486			0.00	0	31,478.00
R2048	On 06/08/2015	Bond Future		8.35511	108.31210		8.45506	107.16768			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.39005	105.68336		8.49255	104.51954			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.05184	103.10677		7.11038	102.87608		3.86	0.00	0	35,334.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,708.27000	2.70827	2,501.33000	2.50133	2,708.270	4.10	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.08345	101.16671		7.14551	100.93387		3.85	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,924.83000	1.92483	1,767.75000	1.76775	1,924.830	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.09809	102.85134		7.16447	102.61429		3.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,976.57000	1.97657	1,828.86000	1.82886	1,976.570	3.79	0.00	0	53.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.17128	98.77009		7.22924	98.49946		4.89	0.00	0	62,199.00
R208	On 06/08/2015	Bond Future		7.20079	100.40177		7.26153	100.12834		4.74	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	19.32000	0.01932	24.50000	0.02450	19.320	5.06	0.00	0	198.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future			7.22125		98.67280		7.28542	98.39447		4.69	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	180.96000		0.18096		209.57000	0.20957	180.960	5.00	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 07/05/2015	Bond Future			8.21976		81.19802		8.30717	80.46657		12.47	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	70.39000		0.07039		47.76000	0.04776	70.390	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,537.91000		1.53791		1,888.04000	1.88804	1,537.910	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.25791		82.53948		8.34744	81.79726		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	93.58000		0.09358		122.11000	0.12211	93.580	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.29162		80.76511		8.38347	80.01022		12.50	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.22763		175.22763		175.24924	175.24924			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.13617		178.13617		178.16108	178.16108			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.89853		131.89853		131.91551	131.91551			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.45557		132.45557		132.47514	132.47514			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.22341		137.22341		137.41347	137.41347			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.70952		137.70952		137.90517	137.90517			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.11656		91.52840		8.19394	90.89706		10.60	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.15686		93.03996		8.23632	92.39968		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.19459		91.04332		8.27638	90.39204		10.56	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.25171		82.68060		8.34922	81.80904		13.25	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.28772		84.04604		8.38754	83.16143		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.32133		82.15291		8.42364	81.25334		13.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 04/02/2016	Bond Future	8.34540	83.64135		8.45018	82.72600		12.99	0.00	0	4,420.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,871.52000	20,871.52000		20,898.49000	20,898.49000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.74600	4.74600		4.74610	4.74610		9.63	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.72020	4.72020		4.71930	4.71930		10.65	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.63470	1.63470		1.64680	1.64680			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56140	1.56140		1.56250	1.56250			0.00	0	0.00
Total for Derivatives :										861,903,028.12	35,569	4 277 590.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02831			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.76500	103.42811		6.76500	103.40921			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.25900			0.00	0	120,000,000.00
AA05	On 22/03/2019	Spot Bond	8.09500	107.96564		8.09500	107.94197			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.82305			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.65500	107.33334		8.65500	107.30836			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.77700		10.00000	105.75000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.92732			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.96000	100.08089		8.96000	100.05667			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.52573		100.00000	9.50188			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.83900		10.84000	102.80901			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.94724		100.00000	10.92483			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.88500	103.44510		6.88500	103.42571			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.94991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.31500	107.04247		8.31500	107.01838			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.51774		2.41000	271.83661			867,600,000,000.00	360,000,000	230,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96670			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.83037			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40991			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.46556			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.50253			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.88932			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67983			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.37249			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.29142		100.00000	97.03673			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.14210		2.15000	173.13192			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.08594		2.76000	164.07365			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.88737		2.17000	174.87699			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.88707		1.82000	186.87778			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.66125	80.55740		7.66125	80.54111			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.66125	80.55740		7.66125	80.54111			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.62000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.36907			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.35000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.50000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.97000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.55000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	92.98000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.97790		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84034		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.64000		0.00		0	0.00	
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.97000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.73000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.45000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11887		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.05500	109.46363	7.05500	109.44266		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83719		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.17000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.67000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.75000	93.65115	2.75000	107.57217		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.49500	102.21564	2.49500	161.30184		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.38000	116.87666	2.38000	214.33449		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.45000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.04500	92.64721	9.04500	92.62458		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.56000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.99000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.15445		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.20000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.36500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.90915		9.63000	107.88128			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.09000		111.93643		9.09000	111.90910			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.36000		95.14607		8.36000	95.12467			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.36000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.18500		111.21262		9.18500	111.18519			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61643			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45930			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.81500		109.87910		7.81500	109.85583			14,848,500,000.00	1,900,000	1,676,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.36500		108.57914		8.36500	108.55470			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.92500		102.86197		6.92500	102.84270			88,640,000,000,000.00	12,800,000,000	6,400,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.45000		100.84846		8.45000	100.82553			24,505,000,000,000.00	2,900,000	807,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.28500		100.63673		9.28500	100.61150			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.35000		106.15343		7.35000	106.13227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.22000	217.49742		2.22000	275.55249			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.07754		2.04000	128.88231			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.27000	128.83788		2.27000	131.41766			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00651		100.00000	0.00649			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	93.55443		100.00000	93.31818			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.21500	107.21602		11.21500	107.18371			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07791			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.47496		100.00000	6.45893			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07994			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10874			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.59378		100.00000	38.49821			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07588			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.26996		11.00000	68.25044			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.59378		100.00000	38.49821			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50096			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.64326			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43750			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48038			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49925			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55447			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55753			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55753			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55141			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.40212			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.24134			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.45468			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.49732			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.51441			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.48013			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40321			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.85000	106.10972		8.85000	106.27247			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.64343			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.28255			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.46604			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.20037			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.28253			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.43742			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.40566			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85412			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.40424			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99646			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.55524			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.56968			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.44258			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.43829			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.27807			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24887			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30555			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41191			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35183			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.28322			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30212			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.42200		10.23000	104.39323			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32083			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.29181			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	130.06104			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.03500		104.43818		9.03500	104.41284			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40669			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.04081		1.75000	117.14421			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33449			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.30365			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42250			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.33715			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.58428			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87657			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.93605			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.32178			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.37723			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.41397			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37660			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44934			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.47163			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59954			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.83421			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47686			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47686			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55896			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38837			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56107			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.34665			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55896			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.49018			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.50603			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.49076			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.50563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	131.42990			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30299			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.29103			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.05341			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.32349			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34319			0.00	0	100,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.37983			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.30470			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.30299			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.42201			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.79005			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48581			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.53750			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.91044			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.62330			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76796			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	21.28939		100.00000	21.23608			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.31212		100.00000	14.27667			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74027			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.81133			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90596			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.70948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.60000	101.20570		7.60000	101.18496			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.90662			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.05064			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.40500	104.42201		8.40500	104.39826			0.00	0	3,048,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.18500	117.85576		9.18500	117.82669			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.04000	108.78674		7.04000	108.76594			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.78500	105.10373		8.78500	105.07877			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.17652		100.00000	15.14275			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.55000	105.95135		9.55000	105.92405			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74500	165.78397		2.74500	165.77156			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69768			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47714			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	78.32618		100.00000	78.15846			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21094			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.30232			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33658			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.80095			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.25630			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.35183			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.90327			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	110.90500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.14000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.77470			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	93.15464			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.63000	130.07092		2.63000	233.27037			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	105.82500			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	106.94068			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93614			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	90.71450			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.44642			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42042			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.28364			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.64500	162.99001		2.64500	206.49344			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	30.45797		100.00000	30.39019			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.66762		100.00000	18.62140			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	18.77528		100.00000	18.72879			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.29081		100.00000	18.24551			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.45117			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14199			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.50500	107.85816		8.50500	107.83348			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42484			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.74271			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.32240			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.02458			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.93500	104.87512		8.93500	104.84994			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.29500	107.16219		7.29500	107.14109			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	56.53808		100.00000	56.39808			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.82195			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.41500	107.44083		8.41500	107.41650			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.75327	103.74386		10.75327	102.89188			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88232	102.08585		10.88232	101.88040			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89458	102.05714		10.89458	101.87339			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.61535			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.90692	101.98504		10.90692	101.86360			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.45983	102.50035		11.45983	102.50309			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.65199			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.65199			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.65206			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.00327	101.67421		11.00327	101.62039			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.96039	102.96692		10.96039	101.99125			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88232	102.08585		10.88232	101.88040			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82339	102.47426		10.82339	102.19021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		9.98257	98.32248		9.98257	101.85308			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57145			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55085			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55085			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.14143	104.18377		9.14143	103.15657			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.19000	101.50056		11.19000	101.45015			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50736			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.11500	75.22074		11.11500	99.53938			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.43239			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.66848		9.28000	101.38561			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52911			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.90500	73.90349		10.90500	99.45295			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48562			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.52186			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.52186			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46820			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.54187			0.00	0	500,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.54187			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49096			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.54196			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13184			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21254			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.75327	104.16140		13.75327	103.32000			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.91161	102.95693		14.91161	102.97089			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.77823	102.97058		13.77823	102.55664			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.99150			0.00	0	200,000,000.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.99150			0.00	0	300,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.99150			0.00	0	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.06350			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.73899			0.00	0	600,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.75241		100.00000	27.69976			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.42062		100.00000	21.36758			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.49517		100.00000	19.44690			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.03406		100.00000	12.00425			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.05251		100.00000	12.02233			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.54975		100.00000	14.51372			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.60711		100.00000	12.57589			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66007			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65167			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.87857			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92962			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.09204		100.00000	9.06953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.09204	100.00000	9.06953				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221			7,390,000,000,000,000.00	73,900,000,000	43,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.12000		103.38331	2.12000	179.92722				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.70500		102.63270	7.70500	165.80596				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.70500		96.66852	7.70500	166.08329				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.09000		103.10112	8.09000	103.07866				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	7.50500		101.89264	7.50500	101.87191				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.48551				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.69191				0.00	900,000,000	300,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70531				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.74995				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.79456				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.91903				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.65007	100.00000	35.56179				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.50492				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.51463				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.51787				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55669				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60839			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	22.31256		100.00000	22.25731			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	22.31256		100.00000	22.25731			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49955			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52818			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.96500	105.48280		7.96500	105.46004			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61408			0.00	100,000,000	50,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76662			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.00520		100.00000	15.96557			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.00520		100.00000	15.96557			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.09574			0.00	80,000,000	40,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.60000	104.27411		10.60000	103.59218			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.46474			0.00	600,000,000	200,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.61320		10.11500	100.00276			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.37726			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	61.13280		100.00000	61.01682			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.87731			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75808			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.21500	70.97204		8.21500	103.62057			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.85830			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.71273			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.00034			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	95.71418		100.00000	95.46492			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.67550			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69447			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.59225			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.43167			0.00	0	0.00
BTC009		On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98297			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.82671			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94821			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.66306			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63882			0.00	400,000,000	100,000,000.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.58420			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.44125			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.23288			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.12923			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.09495			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.35078			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.02584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.98743			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.95200			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.74292			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.53380			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
BTC031	On 25/05/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		28.33776		100.00000	28.26760			0.00	0	6,100,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41457			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.07965			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.11500		112.03085		9.11500	112.00327			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.62486			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12500		104.71627		9.12500	104.69046			0.00	0	2,242,800,000.00
CBL12	On 06/09/2018	Spot Bond	12.10500		103.13760		12.10500	103.10413			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.04733			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.00500		99.32039		12.00500	99.28841			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05482			0.00	40,000,000	20,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.00500		103.39099		9.00500	103.36582			0.00	0	200,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.23582			0.00	0	50,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.00500		96.81772		12.00500	96.78655			0.00	0	1,240,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.91858			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	92.96268			0.00	0	27,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.35777			0.00	8,000,000,000	4,000,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.68500		97.80841		9.68500	97.78287			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.55500	119.19169		9.55500	119.16113			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.83500	113.01304		9.83500	112.98323			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.71500	121.13681		8.71500	121.10827			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.40658			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.31500	105.66889		11.31500	105.63677			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.03915			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.19206			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.86470		10.00000	106.83680			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34166			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.64320			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75664			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.40747			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.83987			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32249			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.37350			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.43222			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10582			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.11068			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43753			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.01116			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.48212		10.11000	101.45447			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02725			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.02219		2.76000	121.01303			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.22900		3.14000	120.84101			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	99.91071		8.25000	99.88840			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.97000	129.10332		2.97000	123.23500			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.73223		2.40000	121.92812			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.00980			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.29000	103.37175		8.29000	103.34868			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73365			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74951			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.34000	103.45912		8.34000	103.43589			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.34000	103.45912		8.34000	103.43589			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.39000	102.28690		8.39000	102.26381			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47183			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61930			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.14716			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98075			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.97940			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.00000		9.35000	99.97517			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.00000		9.35000	99.97517			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96142			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96132			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43905			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19372			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20979			0.00	0	600,000,000.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21063			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19372			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19372			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22793			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08766			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72288			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.18391			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.18391			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.18391			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.63454			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.83500	106.75429		8.83500	106.72880			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25916			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70432				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69597				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75549				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.95352				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92071				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.79931				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.61658				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42849				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.25161				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.32007				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.63872				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.30700				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60967				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40137				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.60165				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500	10.00000	106.83700				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19086				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38615				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25411				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56958				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21524				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36154				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.60406			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.78730			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.05874			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.00247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	135.41957			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.16594			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.32500	98.55122		10.32500	98.52383			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.84500	100.22583		10.84500	100.19659			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29141			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.57942			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.16225			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61321			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50394			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.18212		8.80500	102.77516			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38837			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60697			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.29532			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45152			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47711			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.57601			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.50619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08866		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.75455		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.64337		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29141		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.83819		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.88397		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.58206		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.82631		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29881		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07583		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.71169		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.31742		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.52827		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57652		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.28291		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26175		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.55409		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.85993		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.08853		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.55567		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.64324		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.26540		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	103.04335	10.55000	104.41148		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.50500	109.32181	9.50500	110.67625		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.39543			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.83017			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.64500		111.12818		11.64500	112.78741			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.46122			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.67500		106.13607		11.67500	105.96986			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.10500		105.92713		10.10500	105.78300			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.46122			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.64620			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.63511			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.37396			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.40312			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.40326			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34623			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.98500		108.38889		8.98500	108.25739			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.34057			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.53339			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.55987		10.55000	104.53017			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.75368		11.00000	104.72269			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67409			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.55896			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67523			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.43500		108.63626		11.43500	108.46954			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.70889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.40301				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.70154				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.49754				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10447				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29167				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32007				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.82590				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.39690				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.42486	7.01000	41.03270				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.24804				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	8.09000	103.10112	8.09000	147.18484				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.70500	37.61575	7.70500	165.80596				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.70500	38.05431	7.70500	166.08329				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.42419				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.38507				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98052				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.98052				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.48896				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.39292				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41184				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.96805				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61321			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28762			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36894			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36036			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.36888			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.93172			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.94243			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.47000	110.20724		8.47000	107.83177			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.36500	103.76800		8.36500	103.74463			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.62500	117.17509		9.62500	117.14483			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.55500	104.71402		7.55500	104.69269		203,985,000,000,000.00	27,000,000,000	9,000,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.19500	111.82402		9.19500	111.79625			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.28500	107.61568		9.28500	107.58885			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.65500	100.57024		9.65500	100.54419			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.43500	102.35545		10.43500	102.32684			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.43500	95.15272		10.43500	95.12613			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91948			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86140			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65105			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.94699		100.00000	10.91988			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.96188			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.30518			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.28801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.91514			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	100.00000	82.25649		100.00000	82.07729		450,000,000,000,000.00	4,500,000,000	4,500,000,000.00	
CPL026	On 20/08/2015	Spot Bond	100.00000	69.73386		100.00000	69.60543		1,440,000,000,000,000.00	14,400,000,000	14,400,000,000.00	
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.43172		100.00000	10.40589			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.30633		100.00000	13.27338			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.96000	101.92635		10.96000	101.63765			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.67978		100.00000	15.64094			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.63751		100.00000	6.62107			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.48759		100.00000	16.44676			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.54258			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.69000	100.87811		7.69000	100.85708			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96494			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.85992			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05660			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	57.35426		100.00000	57.21065			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.58731			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.02122			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37568			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.39491			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.82291			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.05342			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.07128			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.58453			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.50068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	8.18500	105.76805		8.18500	105.74474			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.14000	112.52504		7.14000	112.50335			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.04000	106.10454		8.04000	106.08144			57,888,000,000.00	7,200,000	2,022,100,000.00
DV23	On 27/02/2023	Spot Bond	8.83500	106.50802		8.83500	106.48300			102,726,312,000.00	11,627,200	1,206,643,600.00
DV24	On 18/02/2024	Spot Bond	8.91500	104.87951		8.91500	104.85424			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.10000	107.98673		9.10000	107.96019			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13022			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.02758			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30440			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05636			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34168			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36155			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18286			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27002			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55241			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.55000	126.97805		7.55000	126.95207			10,055,090,000,000.00	1,331,800,000	2,665,900,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.18039			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000	98.61955		2.35000	98.61318			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.08458		1.20000	134.85304			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19500	122.46359		2.19500	122.45620			0.00	0	8,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.14500		110.62667		2.14500	110.62015			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15500		110.33272		2.15500	110.32618			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.23000		102.26109		2.23000	102.25485			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		99.00714		2.33000	99.00080			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.08500		106.98247		9.08500	106.95622			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.93500		113.10308		8.93500	113.07577			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.48500		106.49694		9.48500	106.46968			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.73500		98.23929		9.73500	99.88574			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.87500		109.77538		9.87500	107.39160			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.11087			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	96.22431			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.48500			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.36454			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35073			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.33254			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.20068			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		96.88421		100.00000	96.54545			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.07500		102.50979		11.07500	102.47985			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.83623			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.55563			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.79120			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.48500		101.06515		9.48500	101.03943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.10154			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.72649			0.00	5,692,680,000	2,779,745,800.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.12924			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.13726			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11802			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.12278			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11706			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.12103			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11810			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.11648			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.38559		6.80000	100.36715			0.00	0	12,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.47500	108.11192		7.47500	108.09013			9,087,569,042,500.00	1,215,728,300	13,259,584,100.00
ES23	On 25/01/2023	Spot Bond	8.14500	111.48510		8.14500	111.46052			8,250,244,803,000.00	1,012,921,400	50,133,446,400.00
ES26	On 02/04/2026	Spot Bond	8.46500	98.74275		8.46500	98.72027			25,720,460,627,000.00	3,038,447,800	9,406,453,000.00
ES33	On 15/09/2033	Spot Bond	9.08500	89.25830		9.17000	88.56584			25,936,832,820,500.00	2,854,907,300	96,164,379,200.00
ES42	On 25/04/2042	Spot Bond	9.18000	96.06717		9.18000	96.04349			0.00	0	17,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.97742			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.08130			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.19569			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.18699			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.67380			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.87302			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.86497		100.00000	10.83777			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.57457		100.00000	10.54809			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.46126			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.22007			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.63300			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.74745			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.00500		99.89363		9.00500	99.86946			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40276			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40269			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.62624			0.00	0	30,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.85561			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.90047			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.93224			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.68500		104.41049		9.68500	103.70619			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.78500		109.03347		9.78500	109.00486			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.57487			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.27000		130.55003		2.27000	131.41766			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		126.96019		2.25000	274.96175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond		2.46500	103.80494		2.46500	110.33639			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.47500	102.43968		2.47500	161.65547			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.27000	118.70928		2.27000	217.69590			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.32500	109.31487		7.32500	109.29315			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.71500	65.15499		7.71500	64.53175			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.43500	41.80263		9.43500	40.89636			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.50127		9.67000	39.56217			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	99.98327		100.00000	99.73142			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.31360			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66051			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43758			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57822			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.08869		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.08869		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55896			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48564			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74040			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53339			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.07127		6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63054			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	102.00989			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95043			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	19.33525		100.09221	19.28733			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39179			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.12650			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84883			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.30544			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54383			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.56101			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42552			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45664			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90794			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43105			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.00896		13.22500	62.98619			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34911			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35081			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98616			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41227			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.69500	95.64964		3.69500	98.94758			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47370			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47370			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29141			0.00	4,190,000,000	4,190,000,000.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.50764			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38837			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35593			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.43881			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.58794			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.27400			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.43433			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.69157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82291			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44299			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.83862			0.00	0	2,100,000,000.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34057			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45664			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45664			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39457			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09747			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.15686			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22058			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93136			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53850			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91496			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20256			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85290			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85518			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78848			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71738			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78848			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71454			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.38967			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.43861		8.75000	100.41418			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.41133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.66302		100.00000	10.63662			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.73482		100.00000	9.71072			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.31901			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.69737		100.00000	1.69317			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.70446		100.00000	21.65072			0.00	0	600,000,000.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31255			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.51399		100.00000	10.48795			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.24227		100.00000	16.20160			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.31252			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.21365		100.00000	16.17305			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31176			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.29626			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.42555			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.39982			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.08000		124.92109		3.08000	124.91055			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26748			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26397			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26397			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.06148			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24790			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.54894			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54040			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.74039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59636			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.61000	114.17087		3.61000	120.85122			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.56783			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.58326			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.66000	105.39913		3.66000	120.47608			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.64000	103.18913		3.64000	120.62599			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	3.36000	100.12500		3.36000	125.73270			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	3.43000	101.26827		3.43000	134.84145			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66790			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36888			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.55758			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81120			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.74611			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49586			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49417			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.84411			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34681			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	12.06684		100.00000	12.03696			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	40.45536		100.00000	40.35518			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	89.36650		100.00000	89.07822			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	22.78095		100.00000	22.72454			0.00	0	0.00
FRD12U		On 20/03/2018	Spot Bond	100.00000	6.47496		100.00000	6.45893			0.00	0	0.00
FRD13U		On 31/12/2019	Spot Bond	100.00000	11.88460		100.00000	11.85518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		5.50000	153.61463		5.50000	153.59155			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08667			0.00	0	700,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.53197			0.00	0	9,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.77592			0.00	0	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.00980			0.00	0	150,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.57081			0.00	600,000,000	300,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.67603			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.35090			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.08800	83.91030		2.08800	103.56475			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.45000	102.78840		2.45000	134.28834			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.66759			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.91506		10.38000	100.88634			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.91506		10.38000	100.88634			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.59530			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.59000	99.77294		2.59000	108.31400			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.58000	208.94630		2.58000	208.38375			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.56000	108.89558		2.56000	108.88791			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86185			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.61000	208.07395		2.61000	207.50867			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.65310			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.55000	109.51142		2.55000	109.50374			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.65000	107.18485		2.65000	107.17704			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.81100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31391			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.22967		2.75500	105.22170			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		113.06074		2.73000	204.05314			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		111.41885		2.78000	202.63421			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.48000		96.47431		2.48000	96.46775			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		159.27716		2.81000	201.78868			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.77271		3.03000	100.30099			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21960			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.87650		2.37000	272.61387			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.86946		2.26000	274.76516			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.53649		2.98000	261.04458			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.74000		100.24400		2.74000	127.59628			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.58226			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.27000		131.42586		2.27000	127.39935			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79521			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03165			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.41520			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.30991		2.43000	108.30268			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.24676		104.97509	25.63597			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.87955		101.07593	29.80484			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.07557		100.44759	22.02069			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.16063		100.76967	28.09041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000		118.12501		2.10000	118.11823			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	2.41000		96.52911		2.41000	110.87895			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.73494			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.27123		2.44000	110.58265			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.91040			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45500		125.11560		2.45500	343.31309			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.29868			0.00	1,800,000,000	600,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.91911			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	6.38500		104.04737		6.38500	104.02924		155,152,435,200,000.00	24,299,520,000	7,143,700,000.00	
FRX16	On 15/09/2016	Spot Bond	7.36000		104.49628		7.36000	104.47542			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73500		105.53795		7.73500	105.51584			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.90500		110.89876		7.90500	110.87514			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.39000		104.82639		8.39000	104.80259		24,331,000,000.00	2,900,000	1,066,300,000.00	
FRX20	On 01/10/2020	Spot Bond	8.58500		104.21646		8.58500	104.19240			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.14500		92.11422		9.14500	92.09147			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.22500		111.91012		9.22500	111.88239			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.58500		100.35746		9.58500	103.17874			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.05000		95.74494		10.05000	95.71900			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.76000		85.89225		9.76000	85.86977			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.22302			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.24019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28307			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.35172			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.40320			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.62612			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	100.05087			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.05320			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.89260			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.05537			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.05778			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.05978			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.06859			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	51.71606		100.00000	100.00000			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.67652		100.00000	100.00000			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.45568		100.00000	100.00000			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24422		100.00000	100.00000			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02866			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01172			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.86500	104.70235		8.86500	104.67740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.31956				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.75713	100.00000	10.73049				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.66683	100.00000	18.62060				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.80011	100.00000	11.76917				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.55667				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.57833				0.00	0	250,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.60521				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.64247				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.78453				0.00	0	395,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.82104				0.00	0	300,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.34057				0.00	0	450,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.54575				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.26975				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	30,331,200,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.05080				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.84989				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.71325				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		8.98218	100.00000	8.95968				0.00	0	0.00

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	100.89858			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46246			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.43840			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.44348			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55741			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.31956			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.75447			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.22475	101.08948		7.22475	100.04529			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78763			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.22543	101.02603		8.22543	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83024			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.67591	101.06969		8.67591	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88228			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77142			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92147			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95302			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.31324			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.79500		102.13874		8.79500	102.11447			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	100.00000		10.31582		100.00000	1.45203		1,200,000,000,000,000.00	12,000,000,000	6,000,000,000.00	
HPF07	On 20/08/2017	Spot Bond	100.00000		20.85921		100.00000	13.52311		800,000,000,000,000.00	8,000,000,000	8,000,000,000.00	
HWAY20	On 31/07/2020	Spot Bond	7.77000		109.27780		7.77000	109.25478		31,857,000,000.00	4,100,000	1,284,400,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.09000		128.42257		2.09000	278.13007			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		131.21950		2.09000	284.18750			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.11500		101.82055		9.11500	101.79549		9,115,000,000.00	1,000,000	3,750,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.11500		101.84290		9.11500	101.81782			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.09514		100.00000	24.03547			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		60.66280		100.00000	60.51258			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.98969		100.00000	28.91791			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.18290		100.00000	21.12986			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		93.88932		100.00000	93.65222			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		117.10645		1.80000	117.10065		4,403,349,720,000.00	2,446,305,400	66,200,200,000.00	
I2038	On 31/01/2038	Spot Bond	1.83000		124.04733		1.83000	124.04108		2,706,607,698,000.00	1,479,020,600	94,282,427,800.00	
I2046	On 31/03/2046	Spot Bond	1.85000		125.94620		1.85000	125.93983		62,639,890,000.00	33,859,400	46,763,355,500.00	
I2050	On 31/12/2050	Spot Bond	1.90000		133.04505		1.90000	133.03809		80,526,560,000.00	42,382,400	39,294,991,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.45000			0.00	0	45,100,000.00
IBL11	On 12/03/2015	Spot Bond		7.21500	104.84341		7.21500	104.82275			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.68046			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.56788			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.89000	105.85314		7.89000	105.83051			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.66500	110.68452		7.66500	110.66153			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.71000	100.90562		7.71000	100.88453			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.41515			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.49168		2.20000	128.49523			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.34000	102.79154		2.34000	130.84036			0.00	0	19,900,000.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10192			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.67086			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.78500	106.13303		7.78500	106.11075			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.55487			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.35542			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.23751			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.33500	100.33247		8.33500	100.30997			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.71000	95.07376		8.71000	95.05138			11,323,000,000.00	1,300,000	2,488,300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31808			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.86500	101.47642		7.86500	101.45492			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.76000	101.98925		8.76000	101.96510			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.42345			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.60759		7.90000	99.58627			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.11500	100.51372		8.11500	100.49164			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.46593			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19320			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.43500	102.20888		7.43500	102.18826			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.07500	103.97396		8.07500	103.95123			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.13500	106.95770		9.13500	106.93132			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.08031			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54852			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49561			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.50583			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.51592			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00757		100.00000	0.00755			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70129			0.00	0	540,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.64934			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.33500	102.86784		8.33500	102.84477			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.98136			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.98059			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.43500	103.12212		9.43500	103.09587			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.74734		5.00000	101.73352			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.74734		5.00000	101.73352			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.32796		5.00000	100.31427			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.75179		5.00000	101.73799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.79933		4.00000	101.78819			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.42453		4.00000	101.41349			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.99505		100.00000	44.88363			0.00	0	5,630,000,000.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.81783		100.00000	44.70684			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.81783		100.00000	44.70684			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.39397		9.20000	108.36719			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14001			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.72112		100.00000	8.69952			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73635			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.64000	103.98234		8.64000	103.95783			0.00	0	1,160,000,000.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.11148			0.00	3,080,000,000	1,540,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.69370		100.00000	13.65941			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	89.36650		100.00000	89.07822			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.45817		100.00000	14.42236			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.59606		100.00000	15.55700			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.28283		100.00000	1.28037			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.54774		100.00000	9.52410			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.96877		100.00000	8.94580			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.50107		100.00000	10.47507			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	30.79868		100.00000	30.72242			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	68.22430		100.00000	68.09701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN295U	On 19/08/2015	Spot Bond	100.00000		67.46765	100.00000	67.34317				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		100.00000	6.30000	99.89655				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.75894	6.30000	99.65598				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.26895	6.40000	99.16538				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.14814	6.40000	99.04483				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.02763	6.40000	98.92457				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.76877	6.50000	98.66465				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.64732	6.50000	98.54345				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.40530	6.50000	98.30194				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.39576				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.75327		103.18031	10.75327	102.54139				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.75327		101.92993	10.75327	101.76555				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.50593				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47716				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.56281	6.50000	102.54480				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.51634				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.43537				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41853				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.81263				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500	10.00000	106.83700				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.45556				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.62989				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77492				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.98685			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.87645			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.39097			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.71536			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.62068			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.31155			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91030			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87369			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.88481			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.40000	103.98809		8.40000	103.96459			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08333			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.10882			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.12584			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81028			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85054			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69505			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.08500	103.79318		9.08500	103.76771			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39782			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.35500	107.26722		8.35500	107.24297			21,723,000,000.00	2,600,000	1,626,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.03498			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.91769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	100.34695		0.00		0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53207		0.00		0	0.00	
IV014	On 22/06/2015	Spot Bond	8.39500	102.49090	8.39500	102.46796		0.00		0	0.00	
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	103.00556		0.00		0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.87041		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.43000	96.01634	3.43000	125.90757		0.00		0	0.00	
IV019	On 31/03/2028	Spot Bond	3.65500	142.26471	3.65500	147.87795		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23846		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.00285		0.00		1,000,000,000	500,000,000.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.87102		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.72398		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.32516		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.80000	97.19968	3.80000	98.03824		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.80000	97.11865	3.80000	104.78742		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.83852		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.17472		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.95500	114.45339	9.95500	114.42267		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.73235		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.75500	140.74949	3.75500	140.73511		0.00		0	0.00	
IV519U	On 07/05/2015	Spot Bond	100.00000	83.52403	100.00000	83.33333		0.00		0	0.00	
IV520U	On 14/05/2015	Spot Bond	100.00000	82.20721	100.00000	82.02247		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.30000	99.91377	6.30000	99.93101		0.00		0	0.00	
IVA509	On 26/02/2015	Spot Bond	6.30000	99.96549	6.30000	99.86211		0.00		0	0.00	
IVA510	On 05/03/2015	Spot Bond	6.30000	99.84490	6.30000	99.74176		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA511	On 12/03/2015	Spot Bond	6.30000		99.72460		6.30000	99.62171			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000		99.23440		6.40000	99.13091			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000		99.11368		6.40000	99.01044			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		98.99325		6.40000	98.89026			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.73404		6.50000	98.62999			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.49159		6.50000	98.38805			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	100.00000		79.69432		100.00000	79.52070		1,380,000,000,000,000.00	13,800,000,000	13,800,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92614			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.79019			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98844			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05305			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.86423			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89460			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90029			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91168			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86042			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74973			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52950			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39521			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.94711			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.94767			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.06971			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85400			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57507			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47544			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.29629			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.17470			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.20459			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.20458			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.67500		103.19140		8.67500	103.16719			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.71313		100.00000	12.68468			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.85191		100.00000	10.82504			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69377			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.75500		103.66020		8.75500	103.63567			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53947			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14353			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.36585			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.71598			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.55225			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.66646			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.19500		102.63437		7.19500	102.61444			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.38057			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.83562			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.44297			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.26539			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.26781			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.61795			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52646			0.00	0	9,070,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62578			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	51.58656		100.00000	51.45739			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.23816			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	95.99524		100.00000	95.74783			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51026			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.56564			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.70900			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	54.47402		100.00000	54.33912			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.83056			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.54316			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.08500	146.75395		8.08500	146.72182			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20844			0.00	0	800,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24283			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.45649			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69417			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26712			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.22137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK11	On 28/11/2019	Spot Bond	9.71000	101.97360		9.71000	101.94690			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.44783			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.46500	98.48971		8.46500	98.46716			77,031,500,000.00	9,100,000	3,685,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.51500	77.19257		8.51500	100.64247			3,916,900,000,000.00	460,000,000	230,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.38000	99.34359		9.38000	99.31844			9,380,000,000.00	1,000,000	797,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.72380			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.13028			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.71500	102.85595		9.71500	102.82914			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.32085			0.00	0	6,800,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.94376			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05855			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06652			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.07125			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79747			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18892			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75726			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33294			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.95508			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.66178			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.87205			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.87110			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48562			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.80654			0.00	0	250,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.20206			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.89927			0.00	0	100,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18516			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.65613			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.22408			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72055			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78767			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31828			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.27242			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.27852			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44953			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	38.40287		100.00000	38.30778			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.89850		100.00000	21.84427			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.35885		100.00000	16.31835			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.44770		100.00000	16.40696			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	15.77499		100.00000	15.73549			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.34283		100.00000	21.28939			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.33500	105.64212		8.33500	105.61842			5,834,500,000.00	700,000	609,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.35500	105.10214		8.35500	105.07850			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44192			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.89562			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.03031			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.07467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.60000	104.81124		7.60000	104.78977			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.32500	104.56545		8.32500	104.54189			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.01000	106.39703		9.01000	106.37113			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.23158			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27450			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.06000	106.28374		9.06000	106.25730			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.36500	104.40027		7.36500	104.37942		71,384,231,400,000.00	9,692,360,000	7,636,250,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92073			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.52500	102.57792		8.52500	102.55440			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.41182			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.88500	112.63965		8.88500	109.84831			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	99.84804			0.00	600,000,000	200,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	25.32008		100.00000	25.25738			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.06458			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.22500	102.51063		8.22500	102.48793			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.31500	101.84295		7.31500	101.82310		9,509,500,000,000.00	1,300,000,000	1,320,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.21500	105.22810		8.21500	105.20470			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.54762		100.89771	6.53109			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.63356		100.61875	6.61686			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	95.73953			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.15494			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.16823			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.94575		100.00000	0.94339			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.94575		100.00000	0.94339			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.50000	100.85181		8.50000	100.82862			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.56779		7.66500	99.54710			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.58000	103.66457		8.58000	103.64051			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.33500	108.97949		8.33500	108.95491			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.83500	109.73810		8.83500	109.71190			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01594			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.69500	104.37789		8.69500	104.36161			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05124			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	8.93500	99.56935		8.93500	99.34074			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13225			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.68500	98.76194		9.68500	98.73613			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73665			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.05386			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06284			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08905			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.13434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.25329			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.22316			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.22689			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.24522			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.18500	106.50383		7.18500	106.48306		27,303,000,000,000.00	3,800,000,000	2,719,100,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.32936			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.15500	117.34198		8.15500	117.31608		17,125,500,000.00	2,100,000	1,607,200,000.00	
NBK4	On 28/10/2024	Spot Bond	10.26000	38.87313		10.26000	38.86273			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.11500	103.74792		7.11500	103.72791			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83983			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.80162			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.50000	105.85745		7.50000	105.83592			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25467			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96509			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41852			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06112			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88238			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.85672			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.82591			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.86414			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.59983			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.53960			0.00	0	0.00

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	91.22945			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.02350			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.15370			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.33027			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26161			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.69355			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21953			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20558			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20473			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.48285			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38837			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.43000		110.48682		9.43000	111.85316			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.37983			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.46500		109.19408		9.46500	110.75244			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38837			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24831			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28804			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.40202			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.41909			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.90500		106.05933		7.90500	106.03662			2,434,740,000,000.00	308,000,000	154,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.68312			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.50267			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.53500		108.40484		9.53500	109.57534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.90709			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.96433			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.94000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87989			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.24954		9.44500	121.21863			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.03020			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		169.16098		2.27000	169.15048			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.66000		95.14040		2.66000	137.34908			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.11000		106.13553		8.11000	106.11222			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.39257			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.74000		107.12796		8.74000	107.10194			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06177			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.94000		107.09389		8.94000	108.99960			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.14000		107.06008		9.14000	107.03290			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.08000		116.16844		8.08000	116.14316			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.78500		122.95666		8.78500	122.92746			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		172.84089		2.16500	172.83066			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.58500		122.99819		9.58500	122.96656			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.00409			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.85902			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.36349			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.74004			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.92225			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.90932			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.78757			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.94807		100.00000	15.90943			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		59.31772		100.00000	59.17083			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.20500		104.02591		7.20500	104.00569			7,205,000,000.00	1,000,000	7,061,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.87632			0.00	600,000,000	200,000,000.00
OML03	On 27/11/2024	Spot Bond	9.26000		102.21757		9.26000	102.20479			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.80030		100.00000	34.71316			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.77000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16038			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.58100			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.48146			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.68548			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29037			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.30327			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.63530			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.98500		105.11802		8.98500	105.61382			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53479			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.54937			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55593			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57050			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63309			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.64763			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.54401			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.50500		45.05523		7.50500	45.04611			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.21500		109.92902		6.21500	109.91043		497,200,000,000,000.00	80,000,000,000	38,935,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.29000		96.63626		6.29000	96.61973			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.39000		116.38327		6.39000	116.36304		1,101,549,464,064,000.00	72,386,457,600	71,106,840,700.00	
R159P	On 15/09/2016	Spot Bond	6.22000		90.92879		6.22000	90.91341			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.61000		124.12283		7.68500	123.43621		7,631,294,746,424,000.00	02,798,258,400	13,479,834,500.00	
R187P	On 21/12/2026	Spot Bond	7.42500		42.23840		7.42500	42.22994			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.34500		39.65896		7.34500	39.65110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197		On 07/12/2023	Spot Bond	1.76000	284.81761		1.76000	284.80390			6,798,239,712,000.00	3,862,636,200	25,927,175,400.00
R202		On 07/12/2033	Spot Bond	1.78000	233.48287		1.78000	233.47152			142,916,912,000.00	80,290,400	69,392,413,000.00
R2023		On 28/02/2023	Spot Bond	7.37500	102.15426		7.43500	101.77142			1,956,254,499,575,000.00	65,254,847,400	42,368,356,400.00
R203		On 15/09/2017	Spot Bond	6.60500	107.49224		6.66500	107.33073			4,498,247,810,368,000.00	81,036,761,600	105,643,177,900.00
R2030		On 31/01/2030	Spot Bond	8.09000	99.74919		8.09000	99.72734			3,057,271,764,799,000.00	77,907,511,100	109,913,284,500.00
R2032		On 31/03/2032	Spot Bond	8.24500	103.36414		8.24500	103.34120			3,190,000,123,564,000.00	86,901,167,200	55,932,121,900.00
R2037		On 31/01/2037	Spot Bond	8.31000	102.45670		8.31000	102.43367			271,974,311,994,000.00	32,728,557,400	61,433,529,200.00
R204		On 21/12/2018	Spot Bond	6.84000	105.25682		6.90500	105.01697			2,610,250,955,712,000.00	81,615,636,800	197,612,562,100.00
R2044		On 31/01/2044	Spot Bond	8.39000	104.46273		8.39000	104.43902			1,219,626,733,816,000.00	45,366,714,400	123,639,271,300.00
R2048		On 28/02/2048	Spot Bond	8.37500	104.08452		8.37500	104.06094			1,834,822,983,387,500.00	19,083,341,300	178,111,588,700.00
R207		On 15/01/2020	Spot Bond	7.00500	101.79012		7.06000	101.54510			2,752,045,251,906,000.00	92,868,701,200	176,376,864,300.00
R208		On 31/03/2021	Spot Bond	7.13000	100.86421		7.18500	100.57998			1,458,950,395,907,000.00	04,621,373,900	29,499,831,100.00
R209		On 31/03/2036	Spot Bond	8.18000	83.26802		8.26500	82.53186			4,157,795,295,212,000.00	08,287,933,400	107,495,339,600.00
R210		On 31/03/2028	Spot Bond	1.75500	175.01397		1.75500	175.00556			7,472,155,392,000.00	4,257,638,400	22,528,000,000.00
R211		On 31/01/2017	Spot Bond	1.50000	130.20513		1.50000	130.19976			68,590,200,000.00	45,726,800	29,590,917,600.00
R212		On 31/01/2022	Spot Bond	1.79000	135.46165		1.77000	135.62623			83,888,222,552,000.00	46,864,928,800	40,146,400,000.00
R213		On 28/02/2031	Spot Bond	8.07500	90.35960		8.15000	89.72109			2,915,810,106,817,500.00	61,091,034,900	100,485,577,900.00
R214		On 28/02/2041	Spot Bond	8.31000	80.76879		8.31000	80.75063			1,154,584,489,404,000.00	38,939,168,400	165,702,818,600.00
R227C		On 15/03/2015	Spot Bond	6.45000	99.66537		6.45000	99.64782			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.29000	96.63626		6.29000	96.61973			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.21000	93.76625		6.21000	93.75041			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.22000	90.92879		6.22000	90.91341			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.36000	98.00205		6.36000	97.98531			0.00	0	0.00

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	6.23000	95.08546		6.23000	95.06944			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.21000	92.23666		6.21000	92.22117			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.27000	89.36420		6.27000	89.34905			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.64000	85.92981		6.64000	85.91439			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.69000	83.05515		6.69000	83.04014			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.91000	79.80094		6.91000	79.78605			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.89000	77.19290		6.89000	77.17854			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.87000	74.68454		6.87000	74.67069			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.86000	72.23799		6.86000	72.22461			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.02000	69.27004		7.02000	69.25691			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.00000	66.99643		7.00000	66.98376			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.10500	64.31716		7.10500	64.30482			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.07500	62.23355		7.07500	62.22167			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.04500	60.23491		7.04500	60.22346			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.01500	58.31738		7.01500	58.30633			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.97500	56.52270		6.97500	56.51205			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.93500	54.80446		6.93500	54.79420			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.62500	49.78060		7.62500	49.77036			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.58500	48.13424		7.58500	48.12440			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.54500	46.56030		7.54500	46.55083			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.50500	45.05523		7.50500	45.04611			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.46500	43.61566		7.46500	43.60688			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.42500	42.23840		7.42500	42.22994			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.38500	40.92045		7.38500	40.91230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.34500	39.65896		7.34500	39.65110			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.94428			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37141			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.41735			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.19480			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.79156			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.78250		100.00000	20.73046			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.49406		100.00000	14.45817			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.40307		100.00000	25.34017			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	57.21065		100.00000	57.06739			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	33.10180		100.00000	33.01797			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.55260		100.00000	16.50536			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.39486		100.00000	8.36881			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.29272		100.00000	13.25476			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.36610		100.00000	11.33365			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.48923		100.00000	9.46214			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21173			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.56596			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60012			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.92121			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.91690			0.00	600,000,000	200,000,000.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13695			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.57389			0.00	0	0.00

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	101.72800			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96457			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.27098			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.84361			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.38846			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58729			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69632			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.86432			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.66069			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39983			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.72192			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	85.98969			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.28816			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.06870			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.89063			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.71279			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.09463			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.67669			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.59659		12.35000	102.56263			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.02897		100.00000	13.99384			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.14435			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36536			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.35464		100.00000	4.34386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.62192	100.00000	23.56343				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.37547	100.00000	54.23931				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.07308	100.00000	14.05584				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.04619	100.00000	28.97346				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.34190				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.71245				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.48500		110.43546	8.48500	110.41025				7,636,500,000.00	900,000	858,800,000.00
RW23	On 10/12/2023	Spot Bond	8.68500		106.96145	8.68500	106.93647				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38000		91.09159	9.38000	108.70009				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.30598				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.59000		107.91458	7.59000	107.89238				1,062,600,000,000.00	140,000,000	1,220,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.86500	10.00000	106.83700				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.70785				0.00	0	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.71500		104.50958	8.71500	104.48508				1,394,400,000,000.00	160,000,000	80,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.57888				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.78286				0.00	80,000,000	40,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.19996				0.00	120,000,000	60,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.65431				0.00	120,000,000	60,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.64322				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	102.18410				0.00	300,000,000	150,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	100.67327				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92500		103.07453	6.92500	103.05529				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.40500		103.13191	8.40500	103.10858				0.00	0	2,370,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.67500	109.12265		7.67500	109.09995			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.96663		7.96000	108.94313			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.46500	109.23790		7.46500	109.21579			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.06500	104.10350		8.06500	104.08077			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.61000	109.15830		7.61000	109.13578			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.75000	109.08155		7.75000	109.05864			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43263			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07500			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.71500	106.51759		7.71500	106.49532			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07209			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31734			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.14782			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.65500	109.04915		8.65500	109.02377			1,904,100,000,000.00	220,000,000	110,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.58500	105.92958		9.58500	105.90218			6,134,400,000,000.00	640,000,000	320,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.15958			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12912			0.00	0	9,329,500,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18580			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.22932			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.48500	103.58021		8.48500	103.55643			50,061,500,000.00	5,900,000	982,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.57974		100.00000	19.53664			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.97500	107.13327		8.97500	107.10730			4,487,500,000,000.00	500,000,000	3,470,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75119			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.48500	102.47035		8.48500	102.44696			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.59500	92.56477		9.59500	92.54082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.89251			0.00	100,000,000	50,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.33500		105.21310		9.33500	105.18673			3,920,700,000,000.00	420,000,000	210,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.30530			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.34127			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.48500		108.20648		9.48500	108.17879			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.50576			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.51927			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.46000		98.64073		8.46000	98.61815			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.60500		97.39058		9.60500	97.36534			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.20000		96.96669		10.20000	96.94004			6,120,000,000,000.00	600,000,000	300,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.88500		100.93278		8.88500	100.90854			0.00	0	238,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.39000		106.64558		7.39000	106.62420			2,808,200,000,000.00	380,000,000	520,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.87650		2.37000	272.61387			568,800,000,000.00	240,000,000	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.83389		2.14500	128.62813			1,072,500,000,000.00	500,000,000	250,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.30778		100.00000	20.25635			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	100.82702			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.00813		100.00000	24.94620			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.33793		2.77000	127.12821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.56281		6.50000	102.54480			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.78464			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21117			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.61673			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69500	101.46460		8.69500	101.44088			0.00	0	329,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.40694			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11578			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.31917			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.23608		100.00000	21.18290			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54477			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	82.76571		100.00000	82.58260			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51116			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	37.74212		100.00000	37.64866			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.69719		100.00000	33.61373			0.00	0	2,460,000,000.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.96468		100.00000	31.88553			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.00500	107.24907		9.00500	107.11867			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79466			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.19019			0.00	0	2,200,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.64000	102.97638		7.64000	102.95505			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.50500	101.37296		8.50500	100.76508			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.06500	104.10350		8.06500	104.08077			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14352			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.45004			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.29016			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.76500	103.84649		7.76500	103.82476			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74831			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02941			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.80534			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.73500	100.13526		8.73500	100.11173			34,940,000,000.00	4,000,000	704,800,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85387			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27953			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61878			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.79300	93.23036		8.79300	93.20833			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.28500	95.48291		8.28500	95.46162			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.32000	96.56087		8.32000	96.53914			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47087			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.84500	104.60512		7.84500	104.58289			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.55000	109.09535		2.55000	109.50374			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.85500	101.88172		7.85500	101.86015			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.93815			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.44500	109.26531		9.44500	109.23762			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.87050			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.88000	76.99859		9.88000	76.97808			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
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.71768			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.83044			0.00	0	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.77357			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.25659			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.86316			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.43336			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.97847			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98279			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75831			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.74086			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.62032			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27358			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.86222			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.86535			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.75600			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87913			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.59781			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.53863			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.51400			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.60418			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.67500	108.38200		6.67500	108.36245			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.29500	108.52732		8.29500	108.50308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		54.36724	100.00000	54.23110				990,000,000,000,000.00	9,900,000,000	4,950,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.67864				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.40430				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.86968				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18869				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.24881				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.05620				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.61848				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47030				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.50152				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.64000		102.04490	7.64000	102.02377				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.71042				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.72916				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.78813	7.83000	100.76674				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.70010				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.72354				0.00	0	180,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.76202				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.70010				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.72354				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.47791	7.16000	100.70205				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.76941				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.76567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85536			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.84323			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.20784			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.16631			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69917			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72916			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.87719		8.73000	100.75820			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.41746			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72354			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.37500		98.98733		8.37500	100.20253			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.70617			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73937			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77128			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76099			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77351			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85349			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84976			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.83414			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14320			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14691			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15061			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.66000		101.86915		8.66000	101.80948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	600,000,000	200,000,000.00
TH12A6	On 21/08/2019	Spot Bond		8.57000	99.95939		8.57000	99.79249			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.68000	97.41526		8.68000	98.86291			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74032			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.32961		101.06155	6.31378			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.72610			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73558			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.72610			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.73558			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.74032			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72041			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73558			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78772			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.78772			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78772			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86350			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.88242			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85876			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23636			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.25988			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.25047			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.34500		104.60283		7.34500	104.58205			0.00	0	678,400,000.00
TL20	On 22/02/2020	Spot Bond	9.01000		88.33694		9.01000	88.28535			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.86500		10.00000	106.83700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.59500		106.58190		7.59500	106.55996			3,797,500,000.00	500,000	30,001,800,000.00
TN20	On 17/09/2020	Spot Bond	8.86500		111.68410		8.86500	111.65734			374,103,000,000.00	42,200,000	20,045,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.02103		100.00000	1.01850			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.14000		113.06600		9.14000	113.03810			4,752,800,000,000.00	520,000,000	11,460,000,000.00
TN25	On 19/08/2025	Spot Bond	9.35500		101.08407		9.35500	101.05854			548,203,000,000.00	58,600,000	17,380,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.42500	98.63879		9.42500	98.61371			65,032,500,000.00	6,900,000	7,993,800,000.00
TN30	On 09/10/2030	Spot Bond	9.76000	109.82849		9.76000	109.79975			2,342,400,000,000.00	240,000,000	3,620,000,000.00
TN40	On 09/10/2040	Spot Bond	10.22000	108.83339		10.22000	108.80359			6,132,000,000,000.00	600,000,000	300,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.48469			0.00	10,400,000,000	5,200,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.03038			0.00	4,934,000	4,934,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14456			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14822			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14852			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.20309			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00267			0.00	0	490,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.86500		10.00000	106.83700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99505			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.01501			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80900			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.86093			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.88151		10.00000	99.85191			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.88446		9.75000	99.85560			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.88630		100.00000	9.85808			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.39951			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.48507			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.54208			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.80788			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.39492			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.10606		100.00000	12.07574			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.81357			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.56018			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.30743			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.05749			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.31490			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.05436			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.46782			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.25722			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.97306			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.67522			0.00	0	11,600,000,000.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.40231			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.15072			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.01619			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.34296			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.88745			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.52806			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.89234			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90786			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.68598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP184	On 18/02/2016	Spot Bond	100.00000		50.57297	100.00000	50.47702				0.00	0	13,400,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.65178	100.00000	12.62114				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.56859				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.55097				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.74507				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.71507				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.62568				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58839				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.39123				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.23457				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	100.00000		82.46444	100.00000	82.28439			3,470,000,000,000,000.00	34,700,000,000	18,200,000,000.00	
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.74385				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.80274				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.59196				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.72055				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.58500		109.60557	8.58500	109.58012				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.63456	100.00000	8.61708				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.43480	100.00000	8.41774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05105			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.54826			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.28745			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29640			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.29684			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15023			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18076			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	8.10581		100.00000	8.08941			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.90606		100.00000	7.89007			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00024		100.00000	0.00024			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.78000	109.75439		6.78000	109.73417			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.99000	234.55712		1.99000	234.54429			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.53500	102.78848		6.53500	102.77039			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.16500	105.93025		7.16500	105.90966		4,585,600,000,000.00	640,000,000	5,020,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.46000	107.69685		7.46000	107.67507			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.68500	107.76681		7.68500	107.74437			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.72500	108.39953		7.72500	108.37684			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.16500	97.91616		6.16500	97.89997			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.09500	96.18211		6.09500	96.16624			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.16500	97.89997		6.16500	97.88378			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.85000	73.38764		6.85000	73.37398			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	63.63733		100.00000	63.51659			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	33.68404		100.00000	33.62013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										59,224,330,452,791,000.00	!6,649,979,400	!73 711 048 000.00
Grand Total:										59,224,331,314,694,100.00	!6,650,014,969	!73 715 325 590.00