



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](http://www.jse.co.za)

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 23/02/2015	Any day expiry		11.66640	11.66640		11.67850	11.67850		8.78	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	466.45670	0.46646		479.34440	0.47934	466.457	14.94	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.66550	11.66550		11.67670	11.67670		11.39	0.00	0	2,586.00
\$ / R	On 25/02/2015	Any day expiry	10.80	0.05480	0.00005		0.05570	0.00006	0.055	20.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	0.86900	0.00087		1.22040	0.00122	0.869	16.92	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	102.80340	0.10280		122.57330	0.12257	102.803	11.94	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	0.04870	0.00005		0.03860	0.00004	0.049	53.21	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.66730	11.66730		11.67850	11.67850		11.93	0.00	0	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.66910	11.66910		11.68030	11.68030		12.32	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	120.25860	0.12026		139.99530	0.14000	120.259	12.61	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	16.85220	0.01685		24.39770	0.02440	16.852	15.43	0.00	0	10,000.00
\$ / R	On 05/03/2015	Any day expiry		11.68010	11.68010		11.69130	11.69130		12.98	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	141.64140	0.14164		154.73990	0.15474	141.641	13.09	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.68760	11.68760		11.69890	11.69890		12.92	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	197.65360	0.19765		209.74030	0.20974	197.654	13.04	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.69330	11.69330		11.70450	11.70450		13.18	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.70080	11.70080		11.71200	11.71200		13.10	155,398,324.80	13,281	1,178,236.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	0.07740	0.00008		0.07540	0.00008	0.077	17.69	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	0.21640	0.00022	0.00022	0.21580	0.00022	0.216	16.62	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.53100	0.00053	0.00053	0.53750	0.00054	0.531	15.71	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.36690	0.00137	0.00137	1.37160	0.00137	1.367	14.87	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	1.75550	0.00176	0.00176	1.75530	0.00176	1.756	14.65	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	2.14270	0.00214	0.00214	2.13680	0.00214	2.143	14.48	0.00	0	1,112.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	2.25190	0.00225	0.00225	2.24420	0.00224	2.252	14.44	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	3.69170	0.00369	0.00369	3.65550	0.00366	3.692	14.01	0.00	0	46,165.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	6.01300	0.00601	0.00601	5.91930	0.00592	6.013	13.58	0.00	0	76,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	706.81300	0.70681	0.70681	717.91930	0.71792	706.813	13.58	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	473.99520	0.47400	0.47400	484.89700	0.48490	473.995	13.13	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	30.13420	0.03013	0.03013	29.78880	0.02979	30.134	13.13	0.00	0	9,950.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	38.62670	0.03863	0.03863	38.22000	0.03822	38.627	13.12	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	349.67080	0.34967	0.34967	360.38270	0.36038	349.671	13.12	0.00	0	150.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	334.30220	0.33430	0.33430	344.97470	0.34497	334.302	13.12	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	53.50220	0.05350	0.05350	52.97470	0.05297	53.502	13.12	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	63.74510	0.06375	0.06375	63.12360	0.06312	63.745	13.12	0.00	0	9,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	297.31810	0.29732	0.29732	307.86990	0.30787	297.318	13.11	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	249.23720	0.24924	0.24924	259.55750	0.25956	249.237	13.11	0.00	0	9,300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	242.74070	0.24274	0.24274	253.02110	0.25302	242.741	13.11	0.00	0	500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	91.94070	0.09194	0.09194	91.02110	0.09102	91.941	13.11	0.00	0	120.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	211.70840	0.21171	0.21171	221.75910	0.22176	211.708	13.10	0.00	0	250.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	183.15660	0.18316	0.18316	192.92520	0.19293	183.157	13.10	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	168.10330	0.16810	0.16810	166.16120	0.16616	168.103	13.22	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	137.29890	0.13730	0.13730	146.28860	0.14629	137.299	13.40	0.00	0	20,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	133.62220	0.13362	0.13362	142.52030	0.14252	133.622	13.46	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	91.07380	0.09107	0.09107	98.64270	0.09864	91.074	14.31	0.00	0	100.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	297.80540	0.29781	0.29781	294.07700	0.29408	297.805	14.37	0.00	0	7,500.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	69.21730	0.06922	0.06922	75.84050	0.07584	69.217	14.91	0.00	0	5,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	368.41730	0.36842	0.36842	363.84050	0.36384	368.417	14.91	0.00	0	800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	60.39000	0.06039	0.06039	66.56030	0.06656	60.390	15.22	0.00	0	1,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	19.60090	0.01960	0.01960	22.61220	0.02261	19.601	18.12	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	818.80090	0.81880	0.81880	810.61220	0.81061	818.801	18.12	0.00	0	300.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	16.49800	0.01650	0.01650	19.13770	0.01914	16.498	18.67	0.00	0	50,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	15.49350	0.01549	0.01549	18.00740	0.01801	15.493	18.87	0.00	0	23,800.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	10.25310	0.01025	0.01025	12.06390	0.01206	10.253	20.33	0.00	0	10,000.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	6.20690	0.00621	0.00621	7.58980	0.00759	6.207	21.55	0.00	0	24,155.00	
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.66340	0.00066	0.00066	0.90180	0.00090	0.663	26.91	0.00	0	46,165.00	
\$ / R	On 27/03/2015	Any day expiry			11.72150	11.72150	11.72150	11.73270	11.73270		13.20	0.00	0	2,964.00	
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.58610	0.00559	0.00559	5.33990	0.00534	5.586	14.01	0.00	0	300.00	
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	14.21050	0.01421	0.01421	13.93280	0.01393	14.210	13.09	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	22.95540	0.02296	0.02296	21.29630	0.02130	22.955	12.89	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	250.42290	0.25042	0.25042	260.69180	0.26069	250.423	13.15	0.00	0	2,083.00	
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	158.92480	0.15892	0.15892	165.93320	0.16593	158.925	13.77	0.00	0	250.00	
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	2.72820	0.00273	0.00273	3.31040	0.00331	2.728	30.87	0.00	0	300.00	
\$ / R	On 01/04/2015	Any day expiry			11.73090	11.73090	11.73090	11.74210	11.74210		13.27	0.00	0	116.00	
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	32.41540	0.03242	0.03242	31.30470	0.03130	32.415	12.63	0.00	0	22,187.00	
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	72.88830	0.07289	0.07289	78.05270	0.07805	72.888	15.73	0.00	0	22,187.00	
\$ / R	On 28/04/2015	Any day expiry			11.78200	11.78200	11.78200	11.79310	11.79310		13.21	0.00	0	2,709.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	14.70460		0.01470		13.98390	0.01398	14.705	12.78	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	43.87820		0.04388		42.24450	0.04224	43.878	12.11	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	190.37770		0.19038		197.22190	0.19722	190.378	14.09	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	16.19790		0.01620		17.34760	0.01735	16.198	29.95	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.81090		11.81090		11.82210	11.82210		13.19	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.81480		11.81480		11.82590	11.82590		13.20	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.83800		11.83800		11.84920	11.84920		13.38	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	23.91550		0.02392		22.60070	0.02260	23.916	12.40	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	35.44020		0.03544		33.65580	0.03366	35.440	12.22	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	61.47720		0.06148		58.78300	0.05878	61.477	11.96	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	299.81770		0.29982		305.84690	0.30585	299.818	13.59	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	209.81200		0.20981		215.16250	0.21516	209.812	14.89	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	32.88160		0.03288		34.32000	0.03432	32.882	29.79	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.86400		11.86400		11.87520	11.87520		13.42	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.87000		11.87000		11.88120	11.88120		13.45	258,362,420.00	21,766	176,727.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	25.28820		0.02529		23.44440	0.02344	25.288	12.51	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	26.68300		0.02668		24.80960	0.02481	26.683	12.49	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	30.46560		0.03047		28.52490	0.02852	30.466	12.44	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	48.13240		0.04813		46.04130	0.04604	48.132	12.24	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	50.54460		0.05054		48.44710	0.04845	50.545	12.22	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	674.05010		0.67405		679.90810	0.67991	674.050	12.07	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	554.76130		0.55476		560.77170	0.56077	554.761	12.52	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	542.56450		0.54256		548.62800	0.54863	542.564	12.57	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	172.56450		0.17256		167.42800	0.16743	172.565	12.57	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	484.75260		0.48475		491.15460	0.49115	484.753	12.82	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	457.80020		0.45780		464.41350	0.46441	457.800	12.95	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	227.10690		0.22711		232.73250	0.23273	227.107	15.22	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	177.09220		0.17709		182.46940	0.18247	177.092	16.25	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	166.14270		0.16614		171.39340	0.17139	166.143	16.53	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	121.35450		0.12135		126.02020	0.12602	121.355	17.99	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	101.66120		0.10166		106.08490	0.10608	101.661	18.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	84.75980		0.08476		88.51520	0.08852	84.760	19.67	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.89800		11.89800		11.90920	11.90920		13.65	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	35.15990		0.03516		33.37830	0.03338	35.160	12.39	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	80.53440		0.08053		77.42520	0.07743	80.534	12.12	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	224.09160		0.22409		230.10260	0.23010	224.092	15.79	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	40.01470		0.04001		42.02230	0.04202	40.015	28.56	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.96390		11.96390		11.97530	11.97530		13.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	45.54520		0.04555		43.26230	0.04326	45.545	12.29	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	96.17270		0.09617		92.58940	0.09259	96.173	12.13	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	243.63850		0.24364		250.48830	0.25049	243.638	16.52	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	56.59700		0.05660		59.58890	0.05959	56.597	28.03	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.02190		12.02190		12.03340	12.03340		13.92	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	53.27410		0.05327		51.08040	0.05108	53.274	12.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	107.54990		0.10755		103.85540	0.10386	107.550	12.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	253.83390		0.25383		261.18540	0.26119	253.834	17.21	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	63.65130		0.06365		68.18870	0.06819	63.651	27.49	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.05000		12.05000		12.06150	12.06150		14.07	0.00	0	285.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.05810	12.05810		12.06950	12.06950		14.06	0.00	0	28,064.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	40.56870	0.04057	38.20170	0.03820	40.569	12.72	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,501.13130	1.50113	1,510.03790	1.51004	1,501.131	12.63	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	81.38870	0.08139	77.48640	0.07749	81.389	12.06	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,142.83000	1.14283	1,150.25440	1.15025	1,142.830	12.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	84.73000	0.08473	80.75440	0.08075	84.730	12.06	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	124.07910	0.12408	119.39300	0.11939	124.079	12.09	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	145.58540	0.14559	140.59760	0.14060	145.585	12.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	210.61420	0.21061	205.13390	0.20513	210.614	12.29	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	227.75940	0.22776	222.29540	0.22230	227.759	12.42	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	712.90130	0.71290	718.88360	0.71888	712.901	12.61	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	530.55590	0.53056	537.43770	0.53744	530.556	13.90	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	378.52970	0.37853	385.90330	0.38590	378.530	15.57	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	271.23580	0.27124	278.63600	0.27864	271.236	17.39	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	225.71450	0.22571	232.89550	0.23290	225.715	18.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	167.95180	0.16795	174.51270	0.17451	167.952	20.15	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	147.68950	0.14769	153.98430	0.15398	147.690	21.02	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	137.60990	0.13761	143.74300	0.14374	137.610	22.08	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.08620	12.08620	12.09750	12.09750		14.21	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	61.45660	0.06146	57.97520	0.05798	61.457	12.16	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	117.13890	0.11714	112.30050	0.11230	117.139	12.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	181.79070	0.18179	176.20610	0.17621	181.791	12.18	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	265.04400	0.26504	272.40880	0.27241	265.044	17.96	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	186.34720	0.18635	193.12850	0.19313	186.347	20.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.30480	0.07830	82.58260	0.08258	78.305	27.33	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.14640	12.14640	12.15760	12.15760		14.34	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	68.25790	0.06826	64.25720	0.06426	68.258	12.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	124.11750	0.12412	118.61080	0.11861	124.118	11.99	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	274.50570	0.27451	281.78430	0.28178	274.506	18.60	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.44080	0.09244	97.35470	0.09735	92.441	26.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.20270	12.20270	12.21370	12.21370		14.44	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	74.02270	0.07402	69.26520	0.06927	74.023	12.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	128.87090	0.12887	122.36630	0.12237	128.871	11.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	281.23370	0.28123	289.38690	0.28939	281.234	19.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	90.58170	0.09058	96.16930	0.09617	90.582	26.64	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.22880	12.22880	12.23960	12.23960		14.56	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.23490	12.23490	12.24560	12.24560		14.55	611,745.00	50	43,463.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	95.93250	0.09593	88.49200	0.08849	95.933	11.92	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,380.83250	1.38083	1,384.09200	1.38409	1,380.833	11.92	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,337.21900	1.33722	1,340.06750	1.34007	1,337.219	11.84	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,179.78460	1.17978	1,181.77140	1.18177	1,179.785	11.96	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,038.30540	1.03831	1,040.11720	1.04012	1,038.305	12.23	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	278.67470	0.27867	270.10200	0.27010	278.675	12.52	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	432.87060	0.43287	442.50660	0.44251	432.871	16.72	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	413.55090	0.41355	423.41550	0.42342	413.551	17.00	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	395.58470	0.39558	405.66410	0.40566	395.585	17.28	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	357.38650	0.35739	367.95210	0.36795	357.387	17.95	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	249.61390	0.24961	260.74880	0.26075	249.614	20.30	0.00	0	580.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry			12.25500		12.25500		12.26550	12.26550		14.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	80.50220		0.08050		73.19840	0.07320	80.502	12.14	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	134.24740		0.13425		124.33050	0.12433	134.247	11.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	281.39530		0.28140		294.31980	0.29432	281.395	19.62	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	89.01260		0.08901		98.29670	0.09830	89.013	26.38	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.36180		12.36180		12.37110	12.37110		14.68	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	290.22170		0.29022		274.62050	0.27462	290.222	12.60	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	275.35200		0.27535		304.59870	0.30460	275.352	22.93	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.41870		12.41870		12.42780	12.42780		14.82	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.42490		12.42490		12.43390	12.43390		14.82	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.60290		12.60290		12.61210	12.61210		15.35	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.61110		12.61110		12.62030	12.62030		15.34	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.80340		12.80340		12.81280	12.81280		15.72	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.81160		12.81160		12.82100	12.82100		15.71	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.98750		12.98750		12.99710	12.99710		16.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.99770		12.99770		13.00730	13.00730		16.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.70080		11.70080		11.71200	11.71200		13.10	573,339.20	49	1,951.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	44,798.37010		0.44798	45,885.83590	0.45886	44,798.370		13.13	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.87000		11.87000		11.88120	11.88120		13.45	83,090.00	7	193.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.05810		12.05810		12.06950	12.06950		14.06	0.00	0	168.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.23490		12.23490		12.24560	12.24560		14.55	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.96930		17.96930		18.06540	18.06540		11.61	16,154,400.70	899	35,704.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	6.63190		0.00663	5.29040	0.00529	6.632		14.57	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	11.65740		0.01166	9.08780	0.00909	11.657		13.00	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	60.99200		0.06099	43.63870	0.04364	60.992		12.16	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	68.34020		0.06834	86.56410	0.08656	68.340		12.28	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	14.96440		0.01496	17.17910	0.01718	14.964		13.59	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	9.75910		0.00976	11.10340	0.01110	9.759		14.81	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	5.57340		0.00557	6.31080	0.00631	5.573		16.71	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.21810		18.21810		18.31490	18.31490		12.95	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.49950		18.49950		18.59750	18.59750		13.62	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.76940		18.76940		18.86610	18.86610		13.97	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09889		0.09889		0.09846	0.09846		15.61	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10044		0.10044		0.10000	0.10000		15.05	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10220		0.10220		0.10174	0.10174		14.57	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.17810		13.17810		13.28360	13.28360		15.00	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	0.01280		0.00001	0.04060	0.00004	0.013		27.30	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,231.91280		1.23191	1,126.44060	1.12644	1,231.913		27.30	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.21940		13.21940		13.32390	13.32390		12.99	92,535.80	7	85,063.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	7.91340		0.00791	4.62670	0.00463	7.913		13.64	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	417.84480		0.41784	502.66140	0.50266	417.845		13.07	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	86.58930		0.08659	56.45120	0.05645	86.589		13.04	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	291.37690		0.29138	222.67100	0.22267	291.377		13.76	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	617.40630		0.61741	528.32180	0.52832	617.406		15.32	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	802.48010		0.80248		707.44600	0.70745	802.480	16.25	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	821.41950		0.82142		725.97810	0.72598	821.419	16.35	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,042.58170		1.04258		943.63610	0.94364	1,042.582	17.49	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	1.48780		0.00149		2.57180	0.00257	1.488	19.81	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	1.27620		0.00128		2.19590	0.00220	1.276	19.92	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.69240		0.00069		1.16050	0.00116	0.692	20.35	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.63190		0.00063		1.05390	0.00105	0.632	20.42	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.57680		0.00058		0.95700	0.00096	0.577	20.48	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.55960		0.00056		0.92670	0.00093	0.560	20.50	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.49560		0.00050		0.81470	0.00081	0.496	20.59	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.40020		13.40020		13.50500	13.50500		13.04	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	131.11810		0.13112		148.56390	0.14856	131.118	16.28	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.42740		13.42740		13.53210	13.53210		13.19	3,343,422.60	249	100,778.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	90.43860		0.09044		68.61690	0.06862	90.439	12.16	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	374.74260		0.37474		320.08810	0.32009	374.743	13.10	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	273.61860		0.27362		306.95960	0.30696	273.619	14.21	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	74.08730		0.07409		83.42980	0.08343	74.087	19.08	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.66270		13.66270		13.76860	13.76860		13.44	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.89140		13.89140		13.99800	13.99800		13.86	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	693.39060		0.69339		628.94040	0.62894	693.391	13.86	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	249.30770		0.24931		268.69480	0.26869	249.308	20.15	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.70120		14.70120		14.81440	14.81440		15.08	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			563.50500		563.50500		565.63300	565.63300			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.30200		461.30200		461.84500	461.84500			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.83800		468.83800		469.39200	469.39200			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			550.31100		550.31100		551.48700	551.48700			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			559.30100		559.30100		560.49900	560.49900			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			502.67100		502.67100		503.85400	503.85400			150,801,300.00	30	618.00
ALBI	On 06/08/2015	Index Future			510.88200		510.88200		512.08800	512.08800			30,652,920.00	6	10.00
ALBI	On 05/11/2015	Index Future			519.47500		519.47500		520.69800	520.69800			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.14090		9.14090		9.10530	9.10530		15.85	2,559,452.00	280	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	87.90450		0.08790		103.80490	0.10380	87.905	15.93	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	320.55710		0.32056		352.01370	0.35201	320.557	16.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	19.52890		0.01953		18.48460	0.01848	19.529	17.80	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	3.07290		0.00307		2.96700	0.00297	3.073	20.18	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.22440		9.22440		9.18830	9.18830		14.77	461,220.00	50	11,596.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	45.45890		0.04546		51.80500	0.05181	45.459	14.79	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	87.64810		0.08765		98.16680	0.09817	87.648	14.61	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	196.45550		0.19646		216.36630	0.21637	196.455	14.66	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	337.92590		0.33793		326.30510	0.32631	337.926	14.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	201.78750		0.20179		197.70880	0.19771	201.788	15.52	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	9.65	Call	161.04620		0.16105	159.15900	0.15916		161.046	15.89	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.32600		9.32600	9.28890	9.28890			13.40	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.42540		9.42540	9.38690	9.38690			13.45	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.32290		9.32290	9.34680	9.34680			10.64	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.45030		9.45030	9.47400	9.47400			12.87	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			103.42450		103.42450	113.61090	113.61090				0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			132.03000		132.03000	178.82000	178.82000				0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.37910		12.37910	12.37680	12.37680			13.85	185,686.50	15	3,082.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.61300		12.61300	12.61030	12.61030			14.22	0.00	0	6,512.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85920		1.85920	1.86260	1.86260			12.53	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.86870		1.86870	1.87230	1.87230			12.85	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.77580		1.77580	1.79080	1.79080			13.33	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.80610		1.80610	1.82540	1.82540			14.48	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84600		1.84600	1.86250	1.86250			14.56	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			122.54265		122.54265	122.55673	122.55673				0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.57641		124.57641	124.59133	124.59133				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			9.19006		86.31239	9.14989	86.62635				0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.25939		87.73769	9.21794	88.05722				0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.32529		85.41035	9.28265	85.73479				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	498.74800		498.74800		499.87600	499.87600			0.00	0	457.00
GOVI	On 06/08/2015	GOVI	506.89600		506.89600		508.04500	508.04500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	515.42100		515.42100		516.58700	516.58700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.50829		118.50829		118.62949	118.62949			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.29902		119.29902		119.42266	119.42266			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	125.64505		125.64505		125.66054	125.66054			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.40722		126.40722		126.42364	126.42364			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	125.64498		125.64498		125.94170	125.94170			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.73009		127.73009		128.03204	128.03204			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	134.26486		134.26486		134.77550	134.77550			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.02064		135.02064		135.54022	135.54022			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	224.92900		224.92900		225.04900	225.04900			0.00	0	1,076.00
IGOV	On 06/08/2015	Index Future	228.62200		228.62200		228.74400	228.74400			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.48500		232.48500		232.60900	232.60900			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.07700		609.07700		609.40700	609.40700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.06700		619.06700		619.40400	619.40400			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		6.16000	93.84000			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		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.39000		93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.70000		93.30000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.87000		93.13000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12750		0.12750		0.12760	0.12760			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12520		0.12520		0.12620	0.12620			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05810		0.05810		0.05850	0.05850		21.17	0.00	0	19,706.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.05250		0.05250		0.05290	0.05290			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04630		0.04630		0.04670	0.04670			24,816.80	536	81,841.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.12980		1.12980		1.13760	1.13760			0.00	0	317.00



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 12/06/2015	Foreign Exchange Future			1.13120		1.13120		1.13900	1.13900			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13310		1.13310		1.14080	1.14080			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13540		1.13540		1.14310	1.14310			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			7.68818		125.41950		7.65260	125.72832		7.74	26,338,095.00	210	33,614.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,306.78000		3.30678		3,101.06000	3.10106	3,306.780	7.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,996.67000		2.99667		2,802.58000	2.80258	2,996.670	7.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,704.02000		2.70402		2,521.86000	2.52186	2,704.020	7.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,327.39000		1.32739		1,216.96000	1.21696	1,327.390	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.72666		122.19223		7.68971	122.50673		7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	227.84000		0.22784		208.61000	0.20861	227.840	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.75828		124.22752		7.72006	124.54673		7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	448.49000		0.44849		418.18000	0.41818	448.490	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.77347		121.17157		7.73310	121.50276		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			288.48564		288.48564		288.52195	288.52195			0.00	0	861.00
R197	On 06/08/2015	Bond Future			287.16761		287.16761		287.20558	287.20558			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			236.48969		236.48969		236.51953	236.51953			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.17122		237.17122		237.20235	237.20235			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			7.44086		103.32546		7.41546	103.47563		6.06	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.47539		105.03125		7.44876	105.18447		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	33.29000		0.03329		30.95000	0.03095	33.290	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			6.67639		104.64639		6.64385	104.71746		1.95	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.67860		106.37436		6.64150	106.44718		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.65782		103.97844		6.61565	104.05198		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			8.10168		101.34726		8.06118	101.69071			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.14796		99.01199		8.10612	99.36160			0.00	0	0.00

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 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	8.25631	100.87510		8.21588	101.24075			0.00	0	18.00
R2032	On 06/08/2015		Bond Future	8.30182	102.54113		8.26013	102.91335			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	8.34234	100.09270		8.29949	100.47064			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	8.30431	104.30423		8.26390	104.71524			0.00	0	32,860.00
R2037	On 06/08/2015		Bond Future	8.34908	101.76727		8.30748	102.18558			0.00	0	1,954.00
R2037	On 05/11/2015		Bond Future	8.38533	103.46267		8.34267	103.88756			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	6.91716	106.51670		6.88556	106.61832		2.93	0.00	0	14,609.00
R204	On 06/08/2015		Bond Future	6.94373	104.23872		6.90924	104.34254		2.93	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	19.31000	0.01931		17.37000	0.01737	19.310	3.14	0.00	0	699.00
R204	On 05/11/2015		Bond Future	6.95380	105.97488		6.91638	106.07995		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	8.37235	106.50208		8.33707	106.89790			0.00	0	9,494.00
R2044	On 06/08/2015		Bond Future	8.41533	103.87620		8.37905	104.27913			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.45027	105.60681		8.41313	106.01589			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	8.35813	106.08324		8.31775	106.55240			144,273,206.40	1,360	32,838.00
R2048	On 06/08/2015		Bond Future	8.39658	107.83462		8.35511	108.31210			0.00	0	745.00
R2048	On 05/11/2015		Bond Future	8.43251	105.19850		8.39005	105.68336			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	7.08297	102.98402		7.05184	103.10677		3.86	0.00	0	35,334.00
R207	On 07/05/2015	7.73	Call	2,594.28000	2.59428		2,708.27000	2.70827	2,594.280	4.10	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.11683	101.04139		7.08345	101.16671		3.85	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,834.96000	1.83496		1,924.83000	1.92483	1,834.960	3.98	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.13361	102.72441		7.09809	102.85134		3.68	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	1,893.00000	1.89300		1,976.57000	1.97657	1,893.000	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	7.20214	98.62589		7.17128	98.77009		4.89	74,068,043.39	751	61,449.00
R208	On 06/08/2015		Bond Future	7.23344	100.25467		7.20079	100.40177		4.74	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	21.30000	0.02130		19.32000	0.01932	21.300	5.06	0.00	0	198.00
R208	On 05/11/2015		Bond Future	7.25560	98.52369		7.22125	98.67280		4.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future	8.48	Put	193.73000		0.19373		180.96000	0.18096	193.730	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			8.26015		80.85879		8.21976	81.19802		12.47	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	55.77000		0.05577		70.39000	0.07039	55.770	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,677.05000		1.67705		1,537.91000	1.53791	1,677.050	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.29940		82.19423		8.25791	82.53948		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	103.56000		0.10356		93.58000	0.09358	103.560	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.33412		80.41448		8.29162	80.76511		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			175.20525		175.20525		175.22763	175.22763			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.11260		178.11260		178.13617	178.13617			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			131.88103		131.88103		131.89853	131.89853			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.43724		132.43724		132.45557	132.45557			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			137.20633		137.20633		137.22341	137.22341			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.69156		137.69156		137.70952	137.70952			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			8.15699		91.19775		8.11656	91.52840		10.60	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.19854		92.70331		8.15686	93.03996		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.23741		90.70152		8.19459	91.04332		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			8.28697		82.36370		8.25171	82.68060		13.25	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.32392		83.72343		8.28772	84.04604		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.35837		81.82537		8.32133	82.15291		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.38383		83.30369		8.34540	83.64135		12.99	0.00	0	4,420.00

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 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	20,794.15000		20,794.15000		20,871.52000	20,871.52000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.72680		4.72680		4.74600	4.74600		9.36	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.69940		4.69940		4.72020	4.72020		10.70	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.65070		1.65070		1.63470	1.63470			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56730		1.56730		1.56140	1.56140			0.00	0	0.00

**Total for Derivatives :** **863,984,018.19**      **39,546**      **4 272 680.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04632			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.72000		103.45646		6.72000	103.43767			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27939			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.03000		108.21672		8.03000	108.19320			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.84390			0.00	300,000,000	150,000,000.00
AA07	On 15/04/2021	Spot Bond	8.60000		107.62276		8.60000	107.59786			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.80500		10.00000	105.77700			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.94779			0.00	400,000,000	200,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.02085			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.89500		100.30547		8.89500	100.28135			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.54964		100.00000	9.52573			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.86899		10.84000	102.83900			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.96969		100.00000	10.94724			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.84000		103.46831		6.84000	103.44903		76,608,000,000,000.00	11,200,000,000	2,920,000,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.97225			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.25500		107.18740		8.25500	107.16346			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.89300	10.00000	106.86500				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.52600	2.41000	271.85450				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98339				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.84985				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.43105				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.48753				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.52506				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	98.90812				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.69916				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.39198				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.54745	100.00000	97.29142				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.15227	2.15000	173.14210				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.09825	2.76000	164.08594				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.89773	2.17000	174.88737				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.89638	1.82000	186.88707				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.60125	80.70523	7.60125	80.68903				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.60125	80.70523	7.60125	80.68903				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	101.39058				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	100.99791			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86057			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	101.13896			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.01000		109.50930		7.01000	109.48846			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85898			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		93.65822		2.75000	107.58028			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49500		102.22261		2.49500	161.31282			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38000		116.88425		2.38000	214.34843			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.45000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.98500		92.99147		8.98500	92.96889			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	102.17315			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	103.36500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.93704	9.63000	107.90915				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	9.01500	112.53984	9.01500	112.51258				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.30500	95.41428	8.30500	95.39294				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	9.11000	111.81086	9.11000	111.78349				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	101.63822				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.48128				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.75500	110.06840	7.75500	110.04527				0.00	0	1,676,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.31000	108.87148	8.31000	108.84713				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.88000	102.88940	6.88000	102.87024				0.00	0	5,500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.39500	101.10023	8.39500	101.07740				0.00	0	807,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.21000	101.17596	9.21000	101.15080				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.29500	106.23039	7.29500	106.20937				0.00	0	0.00

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	217.51061		2.22000	275.56921			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.08461		2.04000	128.88955			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.29000	128.68407		2.29000	131.26067			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00653		100.00000	0.00651			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	93.79188		100.00000	93.55443			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17000	107.27205		11.17000	107.23984			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10363			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.49104		100.00000	6.47496			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10634			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14460			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.68958		100.00000	38.59378			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10093			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.28948		11.00000	68.26996			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.68958		100.00000	38.59378			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	101.52456			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66915			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46008			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50365			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.52282			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57772			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57772			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58089			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58089			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57453			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.42078			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26315			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47754			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.52086			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.53823			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.50340			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42524			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.79500	106.34569		8.79500	106.51811			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.66649			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.30631			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	88.48610			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.90270			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.98527			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.45999			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.42914			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.87515			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.42770			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57206			0.00	0	0.00

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	101.01888			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.57755			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.59005			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.46524			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.45955			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29808			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26840			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32600			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43407			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37303			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30331			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32251			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.45079		10.23000	104.42200			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34153			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31204			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.92675			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.97000	104.69596		8.97000	104.67073			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42877			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.04641		1.75000	117.14982			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35350			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.32407			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40208			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.44544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.35869			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60437			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.89956			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.95683			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.34307			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.39886			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.43677			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39819			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.47211			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.49476			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.61833			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.85320			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.50007			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.50007			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58413			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41075			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58564			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.36946			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58413			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.50927			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.52971			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.51481			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.31659			0.00	0	0.00

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	131.23968			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.32398			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31183			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.07106			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34481			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.36425			0.00	0	100,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40208			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32572			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.32398			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.44433			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.81348			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50891			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.55994			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.93293			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64175			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.78805			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.34283	100.00000	21.28939				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.34765	100.00000	14.31212				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02006			0.00	8,000,000,000	4,000,000,000.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76126			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83436			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93172			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.72978			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.54000	101.29056		7.54000	101.26996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.93265			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.08087			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.34000		104.66619		8.34000	104.64256			0.00	0	3,048,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.11000		118.34998		9.11000	118.32102			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98500		108.86301		6.98500	108.84237			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.72500		105.51177		8.72500	105.48687			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.21038		100.00000	15.17652			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.47500		106.59340		9.47500	106.56614			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74500		165.79640		2.74500	165.78397			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71936			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.82011			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		78.49462		100.00000	78.32618			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.23219			0.00	800,000,000	800,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.32522			0.00	3,000,000,000	1,500,000,000.00
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	101.35578			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.82934			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27591			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	101.37302			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64746			0.00	0	0.00

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	101.92880		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	103.79816		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	92.73749		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.63000	130.08026	2.63000	233.28711		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	106.36851		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	107.91088		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.95791		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	90.37757		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.99902		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.44272		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.30553		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.64500	163.00178	2.64500	206.50835		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	30.52590	100.00000	30.45797		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.71397	100.00000	18.66762		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.82189	100.00000	18.77528		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	18.33621	100.00000	18.29081		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.47104		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.21978		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16285		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.44000		108.08584		8.44000	108.06130			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.44533			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.76230			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.34240			0.00	60,000,000	60,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.04532			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.88000		105.14906		8.88000	105.12396			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.25000		107.20990		7.25000	107.18893			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		56.67844		100.00000	56.53808			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.84448			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.35500		107.60591		8.35500	107.58172			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.73148		103.79694		10.73148	102.93455			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87901		102.11819		10.87901	101.91141			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88880		102.09092		10.88880	101.90534			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.64507			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.89861		102.02026		10.89861	101.89711			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.42089		102.61930		11.42089	102.62910			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.68239			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.68239			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.68246			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.98148		101.72707		10.98148	101.66319			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94262		103.01610		10.94262	102.03125			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87901		102.11819		10.87901	101.91141			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.79549		102.53326		10.79549	102.23963			0.00	0	0.00

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	9.94853	98.39819		9.94853	101.90845			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.60034			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57991			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57991			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	9.12667	104.23822		9.12667	103.19967			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.13000	101.64234		11.13000	101.60362			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53559			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.05500	75.35771		11.05500	99.70202			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	101.45867			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.69261		9.28000	101.41145			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.55775			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.84000	74.05496		10.84000	99.63660			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.51342			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55037			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55037			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	101.49568			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57021			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	101.57021			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49865			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51833			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.57030				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15247				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23469				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.73148	104.22260	13.73148	103.37092				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87861	103.04511	14.87861	103.06525				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.74401	103.07103	13.74401	102.63010				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.02902				0.00	0	200,000,000.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.02902				0.00	0	300,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.02902				0.00	0	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.10239				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.77165				0.00	0	600,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.80516	100.00000	27.75241				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.47380	100.00000	21.42062				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.54357	100.00000	19.49517				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.06393	100.00000	12.03406				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.08277	100.00000	12.05251				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.58587	100.00000	14.54975				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.63840	100.00000	12.60711				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.67847				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.67130				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89694				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.94909				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.11461	100.00000	9.09204				0.00	0	0.00

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		9.11461	100.00000	9.09204				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.38934	2.12000	179.93770				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.63000		103.24950	7.63000	167.42542				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.63000		97.28013	7.63000	167.68986				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.01500		103.72735	8.01500	103.70496				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	7.44000		102.08865	7.44000	102.06805				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.50487				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.71276				0.00	0	300,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.72657				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77258				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81855				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.94682				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.73857	100.00000	35.65007				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	100.52600				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53612				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53950				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.57995				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.63381				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.36795	100.00000	22.31256				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.36795	100.00000	22.31256				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	101.52130				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55036				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.90500		105.61825	7.90500	105.59564				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.63750				0.00	0	50,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.79226				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.04493	100.00000	16.00520				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.04493	100.00000	16.00520				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.04494				0.00	0	40,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.54500		104.63687	10.54500	103.82402				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.49070				0.00	0	200,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.63182	10.11500	100.02988				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.39822				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		61.24901	100.00000	61.13280				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.89605				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.77802				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.15000		71.17277	8.15000	103.88088				0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.86749				0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.73012				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.01668				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.01942				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.01799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01887			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02045			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02703			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.03693			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	95.96474		100.00000	95.71418			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69970			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71935			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.61078			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.45078			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.84559			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96547			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.67990			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.65602			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.60152			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.45871			0.00	200,000,000	200,000,000.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.25031			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.14664			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.11235			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.36930			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.04323			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.00489			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.96947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.76038			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.55126			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.49976			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978			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	28.40812		100.00000	28.33776			0.00	0	6,100,000,000.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43573			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.02456			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.05500	112.15508		9.05500	112.12765			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.65069			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.06500	104.80946		9.06500	104.78379			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.04000	103.35092		12.04000	103.31754			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.07623			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.94000	99.55013		11.94000	99.51824			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.15934			0.00	0	20,000,000.00
CBL16	On 18/05/2017	Spot Bond		8.94500	103.53571		8.94500	103.51069			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.26228			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.94000	97.06551		11.94000	97.03442			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.93874			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	92.98707			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.15248			0.00	0	4,000,000,000.00
CBL22	On 06/05/2020	Spot Bond		9.63000	98.04823		9.63000	98.02275			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.48000	119.69514		9.48000	119.66470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.76000		113.52688		9.76000	113.49716			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.64000		121.71565		8.64000	121.68722			5,184,000,000,000.00	600,000,000	300,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.43783			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.25500		105.76122		11.25500	105.72924			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.06563			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.22152			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89260		10.00000	106.86470			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.36919			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.66914			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.78362			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45156			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.86298			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34670			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.39867			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.45849			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	100.14073			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13923			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14718			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.46010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.03063			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.50977		10.11000	101.48212			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04837			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.03135		2.76000	121.02219			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		118.23908		3.14000	120.85130			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.93302		8.25000	99.91071			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.99000		128.96397		2.99000	123.10193			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.74064		2.40000	121.93617			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.04162			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.23500		103.47792		8.23500	103.45498			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75534			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.77145			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.28500		103.56586		8.28500	103.54277			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.28500		103.56586		8.28500	103.54277			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.33500		102.39996		8.33500	102.37699			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.49496			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64480			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.16838			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	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
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.02525	9.35000	100.00000				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.02525	9.35000	100.00000				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98075				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98070				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	101.45847				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21263				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22818				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22900				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21263				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21263				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24712				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10840				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.74395				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.20456				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.20456				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.20456				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.65584				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.77000	107.00259	8.77000	106.97722				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.27983				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69539				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72586				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71737				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77683				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01951				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.97686				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.94188				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.82039				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.63752				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44783				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27098				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.34134				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.66066				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.32759				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63422				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42606				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.62452				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300	10.00000	106.86500				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21544				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41057				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27880				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.59429				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23982				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38602				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37546				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.60406				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.81121		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	100.18970		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.26500	98.88483	10.26500	98.85748		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.78500	100.56424	10.78500	100.53507		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31508		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.60492		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.18547		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.63524		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.52807		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	107.20690	8.80500	102.79962		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41075		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62878		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	101.47493		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.50094		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.60145		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.52988		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12175		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.81167		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.66926			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31508			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	100.60458			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.85587			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32263			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10871			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.73869			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.33806			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.55293			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59883			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30492			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28488			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.57542			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.88019			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.12162			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.57838			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.66559			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.28578			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	103.06303		10.55000	104.44115			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.44500	109.71678		9.44500	111.08008			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.41733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.85698			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.58500		111.50098		11.58500	113.17122			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.48848			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.61500		106.49892		11.61500	106.33296			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.04500		106.27483		10.04500	106.13106			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.48848			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.66944			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.66157			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.39552			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.42515			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.42528			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37092			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.93000		108.67510		8.93000	108.54405			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.37160			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55813			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.58956		10.55000	104.55987			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.78466		11.00000	104.75368			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69440			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.58413			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69623			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.37500		109.02231		11.37500	108.85584			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.73652			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.42503			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.72669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.52108			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	101.12538			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31190			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34134			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	101.41943			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.43252		7.01000	41.04032			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	174.46982			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	8.01500		103.72735		8.01500	147.74256			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.63000		37.97015		7.63000	167.42542			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.63000		38.40866		7.63000	167.68986			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.44334			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40438			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00358			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00358			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.51236			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41478			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43400			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99118			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43677			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.63524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30835			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.39041			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.38169			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.39035			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.95454			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.96636			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.41500		110.31356		8.41500	107.89881			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.30500		103.96239		8.30500	103.93915			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.57000		117.54449		9.57000	117.51430			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.51000		104.76990		7.51000	104.74869		202,770,000,000,000.00	27,000,000,000	9,000,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.14000		112.11540		9.14000	112.08771			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.22500		108.02500		9.22500	107.99824			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.59500		100.92252		9.59500	100.89654			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.36000		102.90901		10.36000	102.88046			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.36000		95.68714		10.36000	95.66059			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.93968			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88143			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67060			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.97417		100.00000	10.94699			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.98098			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.32600			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.30548			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.93634			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24757			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.45762		100.00000	10.43172			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.33936		100.00000	13.30633			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.90500		102.35180		10.90500	101.96319			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.71870		100.00000	15.67978			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.65398		100.00000	6.63751			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.52852		100.00000	16.48759			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56162			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.63000		101.03610		7.63000	101.01520			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.98247			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87741			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.07548			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		57.49825		100.00000	57.35426			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60797			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.04365			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.39545			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.41576			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.85242			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.08892			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.10413			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.61012			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.53114			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.13000		106.06569		8.13000	106.04247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.08500		112.61881		7.08500	112.59728			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.98500		106.35672		7.98500	106.33372			9,582,000,000,000.00	1,200,000,000	2,322,100,000.00
DV23	On 27/02/2023	Spot Bond	8.77500		106.88737		8.77500	106.86243			883,834,672,500.00	100,721,900	1,253,038,000.00
DV24	On 18/02/2024	Spot Bond	8.85500		105.28251		8.85500	105.25731			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.02500		108.63524		9.02500	108.60876			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.14869			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.04601			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32334			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.07516			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36035			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38051			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.12474			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28944			0.00	680,000,000	30,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.57218			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.49500		127.28461		7.49500	127.25874			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.23016			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		98.62591		2.35000	98.61955			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.08789		1.20000	134.85746			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19500		122.47097		2.19500	122.46359			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500		110.63320		2.14500	110.62667			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15500		110.33925		2.15500	110.33272			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.23000		102.26732		2.23000	102.26109			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		99.01347		2.33000	99.00714			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.03000		107.24959		9.03000	107.22342			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.88000		113.39629		8.88000	113.36908			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.41000		106.98932		9.41000	106.96215			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.66000		98.80178		9.66000	100.24115			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.80000		110.39689		9.80000	107.77879			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05442			0.00	200,000,000	100,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	96.24386			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.50534			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.38609			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.37147			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35219			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.21815			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	100.00000		82.66530		100.00000	79.86871		680,000,000,000,000.00	6,800,000,000	6,800,000,000.00	
EPFC15	On 24/08/2015	Spot Bond	100.00000		69.36574		100.00000	100.00000		1,750,000,000,000,000.00	17,500,000,000	17,500,000,000.00	
EPFC16	On 23/02/2016	Spot Bond	100.00000		55.03279		100.00000	100.00000		1,370,000,000,000,000.00	13,700,000,000	13,700,000,000.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000		97.22535		100.00000	96.88421			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.03000		102.55510		11.03000	102.52525			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.86235			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.58089			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.81509			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.42000		101.26080		9.42000	101.23520			0.00	0	0.00

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	101.12377				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.75386				0.00	0	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	100.15144				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	100.16080				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300	10.00000	106.86500				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13771				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.14327				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13660				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.14123				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13843				0.00	190,000,000	95,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13654				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.40403	6.80000	100.38559				0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.41000	108.31889	7.41000	108.29724			7,570,941,495,000.00	1,021,719,500	14,773,650,100.00	
ES23	On 25/01/2023	Spot Bond	8.08500	111.87897	8.08500	111.85447			3,622,430,080,500.00	448,043,300	50,340,658,800.00	
ES26	On 02/04/2026	Spot Bond	8.39000	99.28460	8.39000	99.26218			14,587,483,250,000.00	1,738,675,000	10,774,318,400.00	
ES33	On 15/09/2033	Spot Bond	9.12500	88.96370	9.08500	89.25830			515,635,500,000.00	56,508,000	95,941,132,200.00	
ES42	On 25/04/2042	Spot Bond	9.08500	96.98878	9.08500	96.96512			0.00	0	18,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.92212				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.02664				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00011				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76203				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.21666				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.01989			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.20630			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.69317			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.01797			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89138			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.89226		100.00000	10.86497			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.60111		100.00000	10.57457			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.48246			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.24400			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.65670			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.77281			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.94000		100.12235		8.94000	100.09829			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.42129			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42122			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.64867			0.00	380,000,000	190,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.87912			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.92270			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.95486			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.63000		104.81648		9.63000	103.99008			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.72000		109.27439		9.72000	109.24590			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.59970			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.29000		130.39417		2.29000	131.26067			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		126.96800		2.25000	274.97865			234,000,000,000.00	104,000,000	52,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.46500		103.81198		2.46500	110.34386			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47500		102.44661		2.47500	161.66640			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		118.71664		2.27000	217.70940			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.28000		109.36124		7.28000	109.33964			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71400		65.17174		7.71400	64.54753			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43500		41.81296		9.43500	40.90731			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		40.51151		9.67000	39.57308			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		100.23639		100.00000	99.98327			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.34254			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68668			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46015			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60306			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.11088		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.11088		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58413			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	101.50961			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76767			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	101.55813			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.08910		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.65688			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	102.04248			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.98204			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	19.38329		100.09221	19.33525			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41422			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.12209			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.87804			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.40642			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56812			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	101.58557			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44790			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48013			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.93885			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45412			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.03174		13.22500	63.00896			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37084			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37258			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.01759			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.43504			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.69500	95.65933		3.69500	98.95758			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49746			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49746			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.02261			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31508			0.00	0	4,190,000,000.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.53098			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41075			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.37779			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.46474			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61358			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.29514			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.45999			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.71645			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.85242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.46625				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.86766				0.00	0	2,100,000,000.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36217				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.48013				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.48013				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41481				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.11826				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.17880				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.23988				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300	10.00000	106.86500				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.95131				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.56333				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93500				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.22187				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87289				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87522				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.81079				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.73764				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.81079				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.73471				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.41271				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.46303	8.75000	100.43861				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	105.43529				0.00	0	0.00

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		10.68949		100.00000	10.66302			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond			100.00000		9.75899		100.00000	9.73482			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond			0.00000		100.00000		0.00000	101.34732			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			100.00000		1.70159		100.00000	1.69737			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			0.00000		100.00000		0.00000	100.02344			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond			100.00000		21.75835		100.00000	21.70446			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond			0.00000		100.00000		0.00000	100.33491			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond			100.00000		10.54008		100.00000	10.51399			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond			100.00000		16.28304		100.00000	16.24227			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond			0.00000		100.00000		0.00000	100.33487			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond			100.00000		16.25435		100.00000	16.21365			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.33407			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.31746			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond			0.00000		100.00000		0.00000	100.44801			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.42093			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond			3.10000		124.77579		3.10000	124.76518			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	100.28830			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	100.28452			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond			0.00000		100.00000		0.00000	100.28452			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond			0.00000		100.00000		0.00000	100.08183			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.26682			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.57331			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.56463			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			0.00000		100.00000		0.00000	101.76349			0.00	0	0.00



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	100.61932			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.63000		114.05089		3.63000	120.71301			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.59251			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.60818			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.68000		105.28472		3.68000	120.33852			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.66000		103.07590		3.66000	120.48815			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.13422		3.36000	125.74429			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.27762		3.43000	134.85402			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69363			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39035			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.58209			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.83981			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.77366			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52001			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51828			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.86277			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.36635			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.09680		100.00000	12.06684			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		40.55579		100.00000	40.45536			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.65666		100.00000	89.36650			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.83751		100.00000	22.78095			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.49104		100.00000	6.47496			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.91410		100.00000	11.88460			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		153.63772		5.50000	153.61463			0.00	0	0.00

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 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10342			0.00	0	700,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.55133			0.00	1,500,000,000	10,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.79576			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.02872			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59058			0.00	0	300,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.69386			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.36992			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.08800		83.91269		2.08800	103.56475			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.79301		2.45000	134.29737			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.68771			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.94379		10.38000	100.91506			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.94379		10.38000	100.91506			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	100.62026			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.78003		2.59000	108.32171			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		208.95613		2.58000	208.39842			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.90323		2.56000	108.89557			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87914			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		208.08384		2.61000	207.52345			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.67940			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.55000		109.51908		2.55000	109.51141			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.19264		2.65000	107.18484			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03028			0.00	0	0.00

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	49.80600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.33246			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.23762		2.75500	105.22966			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		113.06916		2.73000	204.06834			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		111.42730		2.78000	202.64958			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.48000		96.48089		2.48000	96.47431			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		159.28936		2.81000	201.80416			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.77758		3.03000	100.30933			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23794			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.88465		2.37000	272.63152			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.87729		2.26000	274.78214			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.54629		2.98000	261.06578			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.76000		100.12611		2.76000	127.44614			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.60387			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.29000		131.26895		2.29000	127.24715			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81778			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05332			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.43712			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.31714		2.43000	108.30991			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.30703		104.97509	23.24676			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.95443		101.07593	29.87955			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.13060		100.44759	22.07557			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.23102		100.76967	28.16063			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.10000		118.13179		2.10000	118.12501			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		96.53549		2.41000	110.88629			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.73604			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.44000		96.27768		2.44000	110.59006			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93287			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		125.07941		2.46000	343.21375			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.32010			0.00	0	600,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.93945			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	6.41000		104.06432		6.41000	104.04610		169,387,519,100,000.00	26,425,510,000	26,525,510,000.00	
FRX16	On 15/09/2016	Spot Bond	7.27500		104.64046		7.27500	104.61981			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.67500		105.69822		7.67500	105.67623			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.84000		111.10776		7.84000	111.08429			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.33500		105.06437		8.33500	105.04067			0.00	0	1,066,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.53000		104.48246		8.53000	104.45849			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.08500		92.45623		9.08500	92.43355			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.15000		112.44722		9.15000	112.41959			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.51000		100.89432		9.51000	103.72349			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.97500		96.34485		9.97500	96.31894			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.66500		86.70198		9.66500	86.67949			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.24214			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.25959			0.00	560,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.30316			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.37292			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.42522			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.65174			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	100.06765			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.07080			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.91037			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.07370			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.07691			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.07959			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.09135			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	51.84589	100.00000	51.71606			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.69830	100.00000	8.67652			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.45933	100.00000	1.45568			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24484	100.00000	0.24422			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			9,650,000,000,000,000.00	96,500,000,000	96,500,000,000.00	
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			1,550,000,000,000,000.00	15,500,000,000	15,500,000,000.00	
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000.00	
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			900,000,000,000,000.00	9,000,000,000	9,000,000,000.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.04970			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03125			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.80500	104.84224		8.80500	104.81743			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33732			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.78383		100.00000	10.75713			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.71317		100.00000	18.66683			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	11.83113		100.00000	11.80011			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	100.57665			0.00	260,373,200	65,093,300.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59911			0.00	0	250,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62696			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66558			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	100.80414			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.84183			0.00	0	300,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.36047			0.00	70,000,000	220,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.56656			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.02032			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.29031			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	101.06966			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.86983			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73881			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.00472		100.00000	8.98218			0.00	0	0.00

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	100.91797			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.48342			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.45939			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.46472			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57483			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33732			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	100.77587			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.17073	101.11751		7.17073	100.13853			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	100.80998			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.17153	101.05675		8.17153	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	100.85382			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.62207	101.10166		8.62207	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	100.90735			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94486			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97722			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.33568			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.73500	102.27129		8.73500	102.24713			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	100.00000	10.34173		100.00000	10.31582			0.00	0	6,000,000,000.00
HPF07	On 20/08/2017	Spot Bond	100.00000	20.91157		100.00000	20.85921		800,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000.00
HWAY20	On 31/07/2020	Spot Bond	7.71500	109.55392		7.71500	109.53102			0.00	0	1,284,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000	128.42991		2.09000	278.14597			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000	131.22699		2.09000	284.20374			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.03000	102.62510		9.03000	102.60007			0.00	0	3,750,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.03000	102.66212		9.03000	102.63708			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.15496		100.00000	24.09514			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	60.81339		100.00000	60.66280			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.06166		100.00000	28.98969		228,000,000,000,000.00	2,280,000,000	330,000,000	330,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.23608		100.00000	21.18290			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	94.12762		100.00000	93.88932			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.81000	117.00721		1.80000	117.10645		116,150,133,364,000.00	64,171,344,400	89,568,872,200	89,568,872,200.00
I2038	On 31/01/2038	Spot Bond	1.83000	124.05357		1.83000	124.04733		4,405,043,142,000.00	2,407,127,400	96,212,191,500	96,212,191,500.00
I2046	On 31/03/2046	Spot Bond	1.86000	125.67429		1.86000	125.66790		89,286,589,980,000.00	48,003,543,000	69,398,927,000	69,398,927,000.00
I2050	On 31/12/2050	Spot Bond	1.91500	132.56423		1.90000	133.04505		132,787,645,022,000.00	69,340,806,800	72,869,394,400	72,869,394,400.00



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	98.50000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.17000		104.86600		7.17000	104.84547			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69947			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.58659			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.83500		105.93088		7.83500	105.90840			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.60500		110.87438		7.60500	110.85153			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.65500		101.00275		7.65500	100.98180			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.43601			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000		99.49769		2.20000	128.50300			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.36000		102.66909		2.36000	130.68441			0.00	0	19,900,000.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12034			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.69099			0.00	4,400,000,000	1,100,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.72500		106.32065		7.72500	106.29852			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.57390			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.37597			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.25731			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.27000		100.56293		8.27000	100.54054			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.65500		95.30407		8.65500	95.28177			0.00	0	2,488,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.33727			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.80500		101.65895		7.80500	101.63757			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.70500		102.24982		8.70500	102.22576			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33021			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.44357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	7.90000	99.62891	7.90000	99.60759				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.05000	100.72741	8.05000	100.70545				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.48808				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.21280				0.00	200,000,000	100,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.37500	102.33891	7.37500	102.31844				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.01000	104.21954	8.01000	104.19693				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.07500	107.36338	9.07500	107.33705				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.09998				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.56804				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51546				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.52609				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	100.53659				0.00	600,000,000	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00758	100.00000	0.00757				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72056				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.66952				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.28000	103.13545	8.28000	103.11246				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.99999				0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.99989				0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.36000	103.62354	9.36000	103.59735				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.76118	5.00000	101.74734				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.76118	5.00000	101.74734				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.34164	5.00000	100.32796				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.76559	5.00000	101.75179				0.00	0	0.00

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	101.81046		4.00000	101.79933			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.43556		4.00000	101.42453			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	45.10676		100.00000	44.99505			0.00	0	5,630,000,000.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.92909		100.00000	44.81783			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.92909		100.00000	44.81783			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.42075		9.20000	108.39397			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.16397			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.74277		100.00000	8.72112			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75386			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.58500	104.00965		8.58500	103.98530			0.00	0	860,000,000.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.13922			0.00	0	1,540,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.72808		100.00000	13.69370			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	89.65666		100.00000	89.36650			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.49406		100.00000	14.45817			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.63520		100.00000	15.59606			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.28528		100.00000	1.28283			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.57144		100.00000	9.54774			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.99181		100.00000	8.96877			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.52714		100.00000	10.50107			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	30.87513		100.00000	30.79868			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	67.59259		100.00000	67.46765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN521U	On 19/05/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.91377				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.77612	6.30000	99.67313				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.28623	6.40000	99.18263				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.16538	6.40000	99.06203				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.04483	6.40000	98.94173				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.78615	6.50000	98.68199				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.66465	6.50000	98.56074				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.42254	6.50000	98.31915				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.42135				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.73148		103.23316	10.73148	102.58392				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.73148		101.98225	10.73148	101.80775				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.52965				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.50042				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.58084	6.50000	102.56281				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.54081				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.42795				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.43915				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.83199				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300	10.00000	106.86500				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.47903				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.65050				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.79310				0.00	0	0.00

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	103.00575			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89409			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.40781			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73368			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.64000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.34019			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92986			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89474			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.90613			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.34500	104.11752		8.34500	104.09414			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10383			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.12982			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.14716			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83080			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.87210			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71288			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.03000	104.07880		9.03000	104.05341			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41926			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.29500	107.43149		8.29500	107.40736			0.00	0	1,626,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05583			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.93924			0.00	2,656,000,000	1,328,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.36664			0.00	300,000,000	150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55621			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.35000	102.52826		8.35000	102.50542			0.00	0	0.00
IV015		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	103.02860			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.76961			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.45000	95.90593		3.45000	125.87254			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.65500	142.27888		3.65500	147.89266			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.26200			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.02650			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.89521			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.74764			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.34850			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.80000	97.20979		3.80000	98.04843			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.80000	97.12875		3.80000	104.79832			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.86336			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.19982			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.89000	114.66892		9.89000	114.63834			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75948			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75500	140.76388		3.75500	140.74949			0.00	0	0.00
IV519U		On 07/05/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IV520U		On 14/05/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.30000	99.74176		6.30000	99.63884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA515	On 09/04/2015	Spot Bond	6.40000	99.25167		6.40000	99.14814			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000	99.13091		6.40000	99.02763			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.01044		6.40000	98.90741			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	98.50887		6.50000	98.40530			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	98.38805		6.50000	98.28473			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.94524			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.80956			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00834			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.07057			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.02067			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88386			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91565			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92148			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93314			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88065			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77099			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55071			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41613			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16338			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.96482			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.96519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.09127			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87267			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59554			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49447			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.31569			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.19573			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.22617			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.22617			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.61000		103.45240		8.61000	103.42831			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.74164		100.00000	12.71313			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.87885		100.00000	10.85191			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71334			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.70000		103.95562		8.70000	103.93117			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56109			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16421			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38567			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.73334			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.57190			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.68684			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.15000		102.68328		7.15000	102.66346			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40307			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.02044			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.85639			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.46524			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.28605			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.29034			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.64378			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.54844			0.00	0	9,070,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64760			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.71606		100.00000	51.58656			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.26047			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		96.24393		100.00000	95.99524			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53191			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.58809			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.77748			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.60925		100.00000	54.47402			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.85473			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.56917			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.01000		147.54697		8.01000	147.51495			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.22711			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26267			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.47622			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.96099			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.28783			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.24390			0.00	300,000,000	150,000,000.00
LBK11	On 28/11/2019	Spot Bond	9.65500		102.20584		9.65500	102.17922			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46912			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.40500	98.64207		8.40500	98.61964			0.00	0	3,685,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.45500	77.34822		8.45500	100.82414			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.32500	99.59901		9.32500	99.57394			0.00	0	797,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.74746			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.16095			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.67000	102.91683		9.67000	102.89013			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.35430			0.00	0	6,800,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.97180			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.07796			0.00	100,000,000	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.08871			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.09503			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81521			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20785			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77460			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35230			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.97250			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.67916			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.89004			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.88922			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51342			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82558			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.22109			0.00	280,000,000	70,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.91922			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20430			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.67501			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.24363			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73874			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.80703			0.00	2,000,000,000	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.33709			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.29191			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.29844			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46894			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	38.49821		100.00000	38.40287			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.95285		100.00000	21.89850			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.39946		100.00000	16.35885			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	16.48852		100.00000	16.44770			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	15.81459		100.00000	15.77499			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.39641		100.00000	21.34283			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.27000	105.89316		8.27000	105.86960			0.00	0	609,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.29000	105.35219		8.29000	105.32868			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46089			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.91700			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.05131			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.09658			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.54000	104.92296		7.54000	104.90162			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.26000	104.80456		8.26000	104.78112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		8.95500	106.70933		8.95500	106.68351			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25085			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29446			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.00500	106.51956		9.00500	106.49320			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.32000	104.44513		7.32000	104.42439			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94067			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.46500	102.72317		8.46500	102.69978			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.43299			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.83000	113.07126		8.83000	110.13725			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	99.86994			0.00	0	200,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	25.38293		100.00000	25.32008			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.08225			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.16500	102.65552		8.16500	102.63296			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.27000	101.87967		7.27000	101.85993			0.00	0	200,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.15500	105.38245		8.15500	105.35918			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.56419		100.89771	6.54762			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.65030		100.61875	6.63356			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	95.75361			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.17723			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.19241			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.94813		100.00000	0.94575			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.94813		100.00000	0.94575			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.44000	101.20795		8.44000	101.18484			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	99.58848		7.66500	99.56779			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.52500	103.93719		8.52500	103.91323		2,131,250,000,000.00	250,000,000	125,000,000.00	
NBK12A	On 19/03/2021	Spot Bond		8.28000	109.27001		8.28000	109.24552			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		8.77500	110.14742		8.77500	110.12129			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.03361			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.64000	104.67095		8.64000	104.65487			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06877			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		8.88000	99.87320		8.88000	99.63326			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15061			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.61000	99.25699		9.61000	99.23126			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75548			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.07122			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08182			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10810			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.15472			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.27283			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.24369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.25015			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.24757			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.26778			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14000		106.54890		7.14000	106.52826			0.00	0	819,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.34896			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.09000		117.62854		8.09000	117.60277			0.00	0	1,607,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.18500		39.14026		10.18500	39.12986			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.07000		103.77465		7.07000	103.75475			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86016			0.00	40,000,000	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.82437			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.44500		105.93550		7.44500	105.91412		67,005,000,000,000.00	9,000,000,000	4,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27466			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.98258			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.43703			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.08342			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90476			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87742			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.84439			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.88376			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	100.62131			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56122			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.24856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04231				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.17595				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.35112				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28136				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.71489				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23860				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22499				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.22412				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.50301				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.41075				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.35500	110.98088	9.35500	112.35597				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.40208				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.39000	109.68366	9.39000	111.26774				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.41075				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26841				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.30815				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.42463				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.44198				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.86000	106.10642	7.86000	106.08382				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.70759				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	98.52483				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.47000	108.83022	9.47000	110.00989				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.93132				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.98853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.96417			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89791			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.28046		9.44500	121.24954			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	100.05418			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		169.17145		2.27000	169.16098			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.66000		95.14735		2.66000	137.35911			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.54722		3.45000	3.45000		36,570,000,000,000.00	10,600,000,000	5,000,000,000.00	
NMP20N	On 24/07/2020	Spot Bond	8.05500		106.40421		8.05500	106.38099			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41095			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.68500		107.39332		8.68500	107.36740			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01861			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.07872			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.01752			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01825			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01783			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.88500		107.35862		8.88500	109.33443			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01830			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01866			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01839			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.08500		107.32418		9.08500	107.29711			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01930			0.00	0	0.00



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	100.01894		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.01909		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.02406		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.02243		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01950		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.01500	116.41843	8.01500	116.39330		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.73000	123.32603	8.73000	123.29693		0.00		0	600,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.16500	172.85111	2.16500	172.84089		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.51000	123.68147	9.51000	123.64991		0.00		0	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.02278		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.87812		0.00		0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.38448		0.00		0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.75909		0.00		0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.94178		0.00		0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.93206		0.00		0	0.00	
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.81787		0.00		0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.98679	100.00000	15.94807		0.00		0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	59.46498	100.00000	59.31772		0.00		0	0.00	
OML01	On 27/10/2015	Spot Bond	7.16000	104.07537	7.16000	104.05525		0.00		0	7,061,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	99.89771		0.00		0	200,000,000.00	
OML03	On 27/11/2024	Spot Bond	9.20500	102.59227	9.20500	102.43846		0.00		0	0.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	34.88766	100.00000	34.80030		0.00		0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.77000		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.18012		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.59985			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.81968			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.70614			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31014			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32407			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.65642			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.93000		105.40178		8.93000	105.90866			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55463			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.56975			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57656			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59167			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65660			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67168			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56672			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.43000		45.41823		7.43000	45.40912			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.17000		109.97253		6.17000	109.95406		102,298,600,000,000.00	16,580,000,000	03,790,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.23500		96.68114		6.23500	96.66474			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33500		116.48915		6.33500	116.46908		2,195,854,043,666,500.00	46,622,579,900	69,537,467,800.00	
R159P	On 15/09/2016	Spot Bond	6.16500		91.01940		6.16500	91.00413			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.64500		123.83926		7.61000	124.12283		4,324,857,985,761,500.00	65,710,658,700	18,409,759,600.00	
R187P	On 21/12/2026	Spot Bond	7.35000		42.60955		7.35000	42.60110			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.27000		40.03644		7.27000	40.02859			0.00	0	0.00

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	284.83134	1.76000	284.81761					155,903,616,000.00	88,581,600	25,685,566,200.00
R202	On 07/12/2033	Spot Bond	1.78000	233.49424	1.78000	233.48287					5,357,142,112,000.00	3,009,630,400	69,613,128,200.00
R2023	On 28/02/2023	Spot Bond	7.40000	102.02357	7.37500	102.15426					3,314,273,747,920,000.00	47,874,830,800	14,269,260,400.00
R203	On 15/09/2017	Spot Bond	6.63500	107.44055	6.60500	107.49224					2,535,925,695,048,000.00	82,204,324,800	19,414,102,200.00
R2030	On 31/01/2030	Spot Bond	8.01500	100.41392	8.01500	100.39212					2,494,637,729,545,500.00	11,246,129,700	20,909,010,900.00
R2032	On 31/03/2032	Spot Bond	8.17000	104.07187	8.17000	104.04897					3,318,828,688,489,000.00	06,221,381,700	68,949,320,700.00
R2037	On 31/01/2037	Spot Bond	8.22000	103.40105	8.22000	103.37804					346,509,885,606,000.00	42,154,487,300	69,873,540,500.00
R204	On 21/12/2018	Spot Bond	6.87000	105.17461	6.84000	105.25682					2,537,345,072,523,000.00	69,336,982,900	20,903,132,800.00
R2044	On 31/01/2044	Spot Bond	8.29500	105.55659	8.29500	105.53289					1,609,231,090,792,500.00	94,000,131,500	19,544,304,400.00
R2048	On 28/02/2048	Spot Bond	8.28000	105.21534	8.28000	105.19177					2,128,922,185,680,000.00	57,116,206,000	30,634,825,100.00
R207	On 15/01/2020	Spot Bond	7.03500	101.68643	7.00500	101.79012					1,600,498,982,103,000.00	27,505,185,800	78,008,776,200.00
R208	On 31/03/2021	Spot Bond	7.16000	100.73918	7.13000	100.86421					2,130,629,183,428,000.00	97,573,908,300	26,364,063,600.00
R209	On 31/03/2036	Spot Bond	8.22000	82.94739	8.18000	83.26802					4,171,494,280,320,000.00	07,481,056,000	84,300,316,300.00
R210	On 31/03/2028	Spot Bond	1.75500	175.02238	1.75500	175.01397					3,760,434,463,500.00	2,142,697,700	21,948,886,200.00
R211	On 31/01/2017	Spot Bond	1.50000	130.21051	1.50000	130.20513					8,164,500,000.00	5,443,000	29,551,717,600.00
R212	On 31/01/2022	Spot Bond	1.79000	135.46832	1.79000	135.46165					152,238,784,000.00	85,049,600	37,134,749,800.00
R213	On 28/02/2031	Spot Bond	8.11500	90.04866	8.07500	90.35960					1,134,783,563,601,000.00	39,837,777,400	39,512,088,800.00
R214	On 28/02/2041	Spot Bond	8.21500	81.64297	8.21500	81.62481					820,212,971,558,500.00	99,843,331,900	01,463,649,000.00
R227C	On 15/03/2015	Spot Bond	6.39500	99.68562	6.39500	99.66821					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.23500	96.68114	6.23500	96.66474					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.15500	93.83463	6.15500	93.81891					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.16500	91.01940	6.16500	91.00413					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.30500	98.03558	6.30500	98.01898					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.17500	95.14303	6.17500	95.12713					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.15500	92.31709	6.15500	92.30171			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.21500	89.46610	6.21500	89.45106			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.58000	86.06106	6.58000	86.04575			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.63000	83.20624	6.63000	83.19133			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.84500	79.98246	6.84500	79.96767			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.82500	77.39278	6.82500	77.37851			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.80500	74.90144	6.80500	74.88767			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.79500	72.47054	6.79500	72.45724			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.96500	69.47927	6.96500	69.46621			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.94500	67.21664	6.94500	67.20403			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.05000	64.54578	7.05000	64.53350			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.02000	62.47134	7.02000	62.45950			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.99000	60.48111	6.99000	60.46970			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.96000	58.57129	6.96000	58.56028			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.92000	56.78387	6.92000	56.77326			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.88000	55.07232	6.88000	55.06209			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.55000	50.12723	7.55000	50.11703			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.51000	48.48694	7.51000	48.47712			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.47000	46.91844	7.47000	46.90899			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.43000	45.41823	7.43000	45.40912			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.39000	43.98298	7.39000	43.97421			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.35000	42.60955	7.35000	42.60110			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.31000	41.29498	7.31000	41.28683			0.00		0	0.00	

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	7.27000	40.03644		7.27000	40.02859			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.96800			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38953			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.44358			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.21871			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81536			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.83467		100.00000	20.78250			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.53004		100.00000	14.49406			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.46614		100.00000	25.40307			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	57.35426		100.00000	57.21065			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	33.18585		100.00000	33.10180			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.60000		100.00000	16.55260			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.42099		100.00000	8.39486			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.33077		100.00000	13.29272			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.39863		100.00000	11.36610			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.51639		100.00000	9.48923			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23032			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58705			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.61966			0.00	60,000,000	60,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.94101			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.93778			0.00	0	200,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15531			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.59138			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.74720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98234			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28868			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86510			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.41014			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60796			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.71731			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.88395			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.68205			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.41895			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74303			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	86.04068			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.32980			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.12997			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.95455			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74315			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.11973			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.72955			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.63056		12.35000	102.59659			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.06418		100.00000	14.02897			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.16820			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.36545	100.00000	4.35464				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.68056	100.00000	23.62192				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.51197	100.00000	54.37547				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.09035	100.00000	14.07308				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.11910	100.00000	29.04619				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.38408				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.71679				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.43000		110.73198	8.43000	110.70687				0.00	0	858,800,000.00
RW23	On 10/12/2023	Spot Bond	8.62500		107.36287	8.62500	107.33796				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.30500		91.64727	9.30500	109.33104				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.30099				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53500		108.02831	7.53500	108.00623				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.89300	10.00000	106.86500				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.72815				0.00	280,000,000	140,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.65500		104.68104	8.65500	104.65668			103,860,000,000,000.00	12,000,000,000	6,000,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.60032				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.80543				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.22362				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.67763				0.00	60,000,000	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.66613				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	99.85041				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	100.69921				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000		103.10476	6.88000	103.08565				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.34000		103.33076	8.34000	103.30758				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		7.63000	109.16991		7.63000	109.14733			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	108.99013		7.96000	108.96663			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.42000	109.28463		7.42000	109.26263			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.00500	104.26260		8.00500	104.23999			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.56500	109.20539		7.56500	109.18299			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.69500	109.13445		7.69500	109.11169			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.45342			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.09667			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.65500	106.67986		7.65500	106.65772			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09141			0.00	60,000,000	60,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.33803			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.17381			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.60000	109.35082		8.60000	109.32553			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.51000	106.47881		9.51000	106.45149			475,500,000,000.00	50,000,000	50,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.18270			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.14562			0.00	0	8,929,500,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20468			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.24963			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.42000	103.83400		8.42000	103.81035			0.00	0	982,400,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	19.62293		100.00000	19.57974			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.91500	107.54176		8.91500	107.51584			0.00	0	3,470,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77038			0.00	1,200,000,000	300,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.42500	102.70734		8.42500	102.68405			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	9.52000		93.06659		9.52000	93.04268			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.91197			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.26000		105.79577		9.26000	105.76947			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32483			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.36136			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.41000		108.71230		9.41000	108.68468			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.52602			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.54007			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.40500		98.87894		8.40500	98.85645			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.53000		97.88016		9.53000	97.85500			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.12500		97.54880		10.12500	97.52219			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.83000		101.22909		8.83000	101.20493			0.00	0	238,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.33500		106.73983		7.33500	106.71859			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.88465		2.37000	272.63152			213,300,000,000.00	90,000,000	45,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.83984		2.14500	128.63570			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.35934		100.00000	20.30778			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	100.84673			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.07021		100.00000	25.00813			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		113.34654		2.77000	127.13788			0.00	0	0.00

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		102.58084		6.50000	102.56281			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.80668			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.23248			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.63879			0.00	480,000,000	240,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.63500		101.61330		8.63500	101.58970			0.00	0	329,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.42949			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13644			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34043			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.28939		100.00000	21.23608			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.89300		10.00000	106.86500			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56594			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		82.94963		100.00000	82.76571			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53266			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.83581		100.00000	37.74212			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.78084		100.00000	33.69719			0.00	0	2,460,000,000.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.04403		100.00000	31.96468			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.94500		107.41088		8.94500	107.28114			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81744			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.21515			0.00	0	2,200,000,000.00
SHS22	On 23/02/2020	Spot Bond	100.00000		1.44840		100.00000	100.00000		5,000,000,000,000,000.00	50,000,000,000	25,000,000,000.00	
SLI2	On 15/08/2016	Spot Bond	7.58500		103.07443		7.58500	103.05324			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.44000		101.78707		8.44000	100.98129			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.00500		104.26260		8.00500	104.23999			0.00	0	3,290,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.01904				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.16130				0.00	0	400,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.46888				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.01980				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.02032				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.31237				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.70500	103.94452	7.70500	103.92293				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.76848				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.04906				0.00	50,000,000	50,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.82628				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.68000	100.37920	8.68000	100.35577				0.00	0	704,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.87497				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.30202				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.64094				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.73800	93.49296	8.73800	93.47099				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.23000	95.75210	8.23000	95.73088				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.26500	96.79454	8.26500	96.77289				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49333				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.78500	104.76458	7.78500	104.74247				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.55000	109.10298	2.55000	109.51141				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.79000	102.11523	7.79000	102.09379				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.95876				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.37000	109.84966	9.37000	109.82203				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.80500	77.51562		9.80500	77.49512			0.00	0	2,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.73932			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.79393			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.27865			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.88591			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.45923			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77558			0.00	8,800,000,000	8,800,000,000.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75814			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63757			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32829			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.87972			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.88281			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.77352			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89640			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.61534			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.55690			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.53148			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.62139			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.63000	108.42822		6.63000	108.40880			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.22000	109.09241		8.22000	109.06827			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	54.50372		100.00000	54.36724			0.00	0	4,950,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69785			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.42366			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88850			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	101.20727			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.26834			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07495			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.65571			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48920			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.52082			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58500	102.13969		7.58500	102.11869			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.73075			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.75003			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.80951		7.83000	100.78813			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72014			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74425			0.00	0	180,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78373			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.72014			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.74425			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.49433		7.16000	100.72162			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.79146			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78760			0.00	0	0.00

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	100.87990			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86741			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.24265			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19991			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71917			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75003			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.90101		8.73000	100.78199			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.43758			0.00	200,000,000	50,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74425			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.31000		99.69085		8.31000	100.41431			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72617			0.00	2,120,000,000	530,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76033			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79338			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78279			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79544			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.87797			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.87414			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85782			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17614			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17994			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18341			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.01992			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.02059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond	8.60500	102.08366		8.60500	102.04278			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.02019			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.02112			0.00	0	200,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.51500	100.18413		8.51500	100.04334			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02006			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02112			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.62500	98.00827		8.62500	99.08358			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02230			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.02230			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02230			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02441			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02441			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.02441			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.03288			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.03288			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.03288			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76131			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.34546		101.06155	6.32961			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00986			0.00	0	0.00

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	100.74667			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75643			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74667			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.75643			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.76131			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74082			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75643			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81007			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81007			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81007			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88802			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90750			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88316			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27164			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.29585			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28617			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.30000	104.63165		7.30000	104.61098			0.00	0	678,400,000.00
TL20	On 22/02/2020	Spot Bond		8.95500	88.55505		8.95500	88.50363			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.56500	106.67815		7.56500	106.65628			0.00	0	30,804,800,000.00
TN20	On 17/09/2020	Spot Bond		8.81000	111.95895		8.81000	111.93229			0.00	0	20,725,800,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.02356		100.00000	1.02103			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.08000	113.47233		9.08000	113.44450			0.00	0	11,700,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.28000	101.60876		9.28000	101.58331			928,000,000,000.00	100,000,000	16,480,000,000.00
TN27	On 14/11/2027	Spot Bond	9.35000	99.20036		9.35000	99.17532			0.00	0	10,423,800,000.00
TN30	On 09/10/2030	Spot Bond	9.68500	110.48111		9.68500	110.45240			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.12500	109.76231		10.12500	109.73252			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50432			0.00	1,380,000,000	210,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.04906			0.00	0	4,934,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16552			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.16969			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.17005			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.19029			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23237			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.16989			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02107			0.00	0	490,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.89300		10.00000	106.86500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01508			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.03545			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82794			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.88111			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91113		10.00000	99.88151			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.91333		9.75000	99.88446			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.91461		100.00000	9.88630			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.41985			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.50667			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.55488			0.00	0	0.00

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	101.56451			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.83424			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.43003			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.13645		100.00000	12.10606			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83221			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.57851			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.32566			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.07562			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.33282			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.07238			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.48644			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.27550			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.99151			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.69390			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.42104			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.18932			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.05434			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.36173			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.90598			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.54693			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	93.91074			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.92440			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.70422			0.00	0	0.00

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	0.00000	100.00000		0.00000	93.31572			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.68251		100.00000	12.65178			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.58622			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.56859			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76281			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73295			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64356			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60622			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.40986			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.25261			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.24130			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.76366			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82281			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.61005			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.73856			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.53000	109.90113		8.53000	109.87578			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	8.65207		100.00000	8.63456			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.45191		100.00000	8.43480			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06943			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.30807			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.31766			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.31813			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.17044			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20152			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.12225		100.00000	8.10581			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.92210		100.00000	7.90606			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00019		100.00000	0.00024			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.72500		109.84334		6.72500	109.82328			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.56994		1.99000	234.55712			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.49000		102.81806		6.49000	102.80008			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.10500		106.07693		7.10500	106.05647			0.00	0	4,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.39500		107.96028		7.39500	107.93862			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.63000		108.03191		7.63000	108.00956			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.67000		108.70195		7.67000	108.67935			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.12000		97.94714		6.12000	97.93105			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.05000		96.22510		6.05000	96.20934			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.12000		97.93105		6.12000	97.91497			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.78500		73.61342		6.78500	73.59986			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		63.75829		100.00000	63.63733			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		33.74807		100.00000	33.68404			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>65,148,495,895,124,000.00</b>	<b>17,994,747,500</b>	<b>193 114 434 900.00</b>

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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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**Grand Total:** 65,148,496,759,108,000.00 37,994,787,046 193 118 707 580.00