



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: 13/03/2015

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 16/03/2015	Foreign Exchange Future		12.49470	12.49470		12.25780	12.25780		12.87	2,649,288,725.10	212,033	251,324.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.90	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.91	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.77	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.25	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.65	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.00010	0.00000	0.000	25.74	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.00000	0.00000	0.00050	0.00000	0.000	26.72	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,494.70000	1.49470	1,257.80350	1.25780	1,494.700	27.70	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00350	0.00000	0.000	27.70	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	1,244.70460	1.24470	1,007.84100	1.00784	1,244.705	30.14	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.00580	0.00001	0.06120	0.00006	0.006	29.31	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	0.00730	0.00001	0.09140	0.00009	0.007	28.48	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	1,094.70920	1.09471	857.93670	0.85794	1,094.709	27.65	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	0.01010	0.00001	0.16050	0.00016	0.010	27.31	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	1,074.71010	1.07471	837.96050	0.83796	1,074.710	27.31	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	0.01230	0.00001	0.22150	0.00022	0.012	26.65	0.00	0	9,500.00

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	11.54	Call	954.71860	0.95472	718.22180	0.71822	954.719	25.32	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	0.01970	0.00002	0.45710	0.00046	0.020	25.15	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	944.71970	0.94472	708.25710	0.70826	944.720	25.15	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	894.72580	0.89473	658.48280	0.65848	894.726	24.32	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	0.05200	0.00005	1.89400	0.00189	0.052	22.32	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	744.76270	0.74476	510.25430	0.51025	744.763	21.82	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	734.76680	0.73477	500.47330	0.50047	734.767	21.66	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	684.79240	0.68479	451.86900	0.45187	684.792	20.83	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	594.87230	0.59487	366.18780	0.36619	594.872	19.33	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	0.19100	0.00019	9.06460	0.00906	0.191	19.22	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	544.98920	0.54499	320.09120	0.32009	544.989	18.79	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	495.18650	0.49519	275.53690	0.27554	495.187	18.25	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	0.48650	0.00049	17.73690	0.01774	0.486	18.25	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	445.51890	0.44552	232.98260	0.23298	445.519	17.71	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.06	Call	435.60870	0.43561	224.75680	0.22476	435.609	17.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	55.55660	0.05556	23.07820	0.02308	55.557	12.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	29.96270	0.02996	14.12300	0.01412	29.963	14.06	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	23.63160	0.02363	11.71030	0.01171	23.632	14.50	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	4.59900	0.00460	3.08270	0.00308	4.599	17.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.94390	0.00094	0.96110	0.00096	0.944	21.03	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.02580	0.00003	0.01860	0.00002	0.026	40.06	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.49470	12.49470	12.25580	12.25580		16.68	0.00	0	1,280.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	814.95430	0.81495	578.13070	0.57813	814.954	23.32	0.00	0	7,000.00
\$ / R	On 23/03/2015	Any day expiry			12.50470	12.50470	12.26660	12.26660		18.85	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	437.49440	0.43749	249.95960	0.24996	437.494	17.81	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	412.00490	0.41200	230.53960	0.23054	412.005	17.89	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	145.22030	0.14522	66.93370	0.06693	145.220	19.06	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry			12.51260	12.51260	12.27460	12.27460		18.42	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.20750	0.00021	0.27610	0.00028	0.208	24.95	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.56260	0.00056	0.79250	0.00079	0.563	23.62	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.88660	0.00089	1.19040	0.00119	0.887	23.01	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	906.83000	0.90683	671.65660	0.67166	906.830	19.42	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	711.02500	0.71103	487.92690	0.48793	711.025	17.73	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.34000	0.00034	0.13990	0.00014	0.340	29.49	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.51870	12.51870	12.28050	12.28050		17.74	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry			12.52070	12.52070	12.49200	12.49200		17.72	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	102.64000	0.10264	0.00000	0.00000	102.640	17.24	2,378,000.00	20,000	20,000.00
\$ / R	On 01/04/2015	Any day expiry			12.52270	12.52270	12.28450	12.28450		17.66	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	1.71010	0.00171	2.39830	0.00240	1.710	20.72	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	365.42170	0.36542	213.80360	0.21380	365.422	17.02	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.52470	12.52470	12.28650	12.28650		17.64	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	728.68630	0.72869	509.30940	0.50931	728.686	16.74	0.00	0	2,500.00
\$ / R	On 09/04/2015	Any day expiry			12.53890	12.53890	12.30040	12.30040		17.26	0.00	0	0.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	422.03560	0.42204	265.22240	0.26522	422.036	16.35	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.57770	12.57770	12.33810	12.33810		16.82	0.00	0	2,752.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.73110	0.00173	2.19650	0.00220	1.731	17.57	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	3.86750	0.00387	6.01730	0.00602	3.868	15.87	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	650.32380	0.65032	466.31240	0.46631	650.324	15.41	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	12.95140	0.01295	9.80440	0.00980	12.951	26.94	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.60850	12.60850	12.36790	12.36790		16.86	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			12.61260	12.61260	12.37190	12.37190		16.87	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.63740	12.63740	12.39590	12.39590		16.78	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	5.62050	0.00562	6.99900	0.00700	5.620	16.49	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	7.57120	0.00757	9.57810	0.00958	7.571	16.04	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	11.82420	0.01182	15.32910	0.01533	11.824	15.36	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	822.71580	0.82272	630.39400	0.63039	822.716	14.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	604.55710	0.60456	447.72370	0.44772	604.557	15.59	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	33.05070	0.03305	26.76990	0.02677	33.051	26.75	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.65190	12.65190	12.41000	12.41000		16.68	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.93	Call	819.77130	0.81977	632.57780	0.63258	819.771	14.86	6,980,000.00	10,000	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	573.25650	0.57326	0.00000	0.00000	573.257	15.73	4,800,000.00	10,000	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.66430	12.66430	12.42210	12.42210		16.60	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.67050	12.67050	12.42820	12.42820		16.59	3,605,479,468.50	284,557	1,191,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	7.12030	0.00712	9.27830	0.00928	7.120	16.28	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	7.40780	0.00741	9.67090	0.00967	7.408	16.22	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	8.17760	0.00818	10.72490	0.01072	8.178	16.07	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	11.65800	0.01166	15.54140	0.01554	11.658	15.55	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	12.12470	0.01212	16.19220	0.01619	12.125	15.49	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	23.98870	0.02399	38.60110	0.03860	23.989	14.46	0.00	0	45,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	1,224.08650	1.22409	1,003.75350	1.00375	1,224.086	14.38	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	1,206.09690	1.20610	986.79520	0.98680	1,206.097	14.40	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	35.59690	0.03560	58.59520	0.05860	35.597	14.40	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	1,117.59810	1.11760	903.91760	0.90392	1,117.598	14.48	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	1,074.32320	1.07432	863.74390	0.86374	1,074.323	14.52	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	122.79800	0.12280	187.79110	0.18779	122.798	14.82	0.00	0	39,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	128.76160	0.12876	195.75800	0.19576	128.762	14.87	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	190.57710	0.19058	275.96820	0.27597	190.577	15.36	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	601.77770	0.60178	455.15820	0.45516	601.778	15.64	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Put	231.27770	0.23128	326.95820	0.32696	231.278	15.64	925,110.80	4,000	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Put	276.45620	0.27646	0.00000	0.00000	276.456	15.91	3,317,474.40	12,000	12,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	496.49850	0.49650	370.57200	0.37057	496.498	16.18	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	325.99850	0.32600	442.37200	0.44237	325.998	16.18	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	468.25000	0.46825	348.84440	0.34884	468.250	16.35	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	437.14890	0.43715	325.15800	0.32516	437.149	16.54	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	307.37440	0.30737	225.59780	0.22560	307.374	17.73	3,073,744.00	10,000	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	636.87440	0.63687	797.39780	0.79740	636.874	17.73	128,011.75	201	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	250.41250	0.25041	183.26110	0.18326	250.413	18.45	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	201.81610	0.20182	147.50130	0.14750	201.816	19.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	194.86780	0.19487	142.40300	0.14240	194.868	19.38	0.00	0	45,000.00
\$ / R	On 26/06/2015	Any day expiry			12.70080	12.70080	12.45750	12.45750		16.68	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	10.65110	0.01065	14.13920	0.01414	10.651	15.81	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	21.18460	0.02118	27.71320	0.02771	21.185	14.99	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	561.98680	0.56199	429.07140	0.42907	561.987	16.01	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	59.99300	0.05999	51.13050	0.05113	59.993	27.58	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.70960	12.70960	12.46610	12.46610		16.64	47,200,400.00	3,750	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.77370	12.77370	12.52820	12.52820		16.69	0.00	0	750.00

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 29/07/2015	Any day expiry	10.80	Put	15.54560	0.01555	21.00950	0.02101	15.546	15.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	31.24740	0.03125	41.62860	0.04163	31.247	14.69	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	550.34490	0.55034	433.07800	0.43308	550.345	16.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	95.34400	0.09534	83.81650	0.08382	95.344	27.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.83790	12.83790	12.59030	12.59030		16.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	22.92220	0.02292	29.38990	0.02939	22.922	15.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	42.11400	0.04211	53.40060	0.05340	42.114	14.72	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	533.59050	0.53359	428.11280	0.42811	533.591	17.16	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	125.48470	0.12548	108.79760	0.10880	125.485	28.42	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.86880	12.86880	12.62030	12.62030		16.75	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.87770	12.87770	12.62890	12.62890		16.72	264,726,878.90	20,557	105,475.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	17.99800	0.01800	22.81450	0.02281	17.998	15.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,296.98960	2.29699	2,053.33200	2.05333	2,296.990	15.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	36.36890	0.03637	45.75770	0.04576	36.369	14.87	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,915.25730	1.91526	1,676.13850	1.67614	1,915.257	14.84	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	37.55730	0.03756	47.23850	0.04724	37.557	14.84	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	51.46270	0.05146	64.54890	0.06455	51.463	14.58	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	59.06840	0.05907	74.00510	0.07401	59.068	14.46	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	80.71550	0.08072	106.59580	0.10660	80.716	14.17	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	85.53270	0.08553	115.15090	0.11515	85.533	14.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,373.39660	1.37340	1,157.75520	1.15776	1,373.397	14.16	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	1,068.81060	1.06881	877.61530	0.87762	1,068.811	14.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	774.17100	0.77417	633.13980	0.63314	774.171	15.70	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	549.46140	0.54946	445.81220	0.44581	549.461	17.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	449.71130	0.44971	364.93010	0.36493	449.711	18.21	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	323.25560	0.32326	262.98800	0.26299	323.256	19.82	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	276.72950	0.27673	224.97440	0.22497	276.730	20.59	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	240.42270	0.24042	196.14470	0.19614	240.423	21.27	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.90870	12.90870	12.65880	12.65880		16.83	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	29.71440	0.02971	36.85080	0.03685	29.714	15.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	51.64320	0.05164	63.49160	0.06349	51.643	14.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	74.88880	0.07489	91.64390	0.09164	74.889	14.28	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	520.77930	0.52078	426.06630	0.42607	520.779	17.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	353.84480	0.35384	290.22760	0.29023	353.845	19.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	158.74560	0.15875	125.72070	0.12572	158.746	28.66	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.97500	12.97500	12.72290	12.72290		16.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	34.69340	0.03469	42.62940	0.04263	34.693	14.78	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	58.97270	0.05897	71.79090	0.07179	58.973	14.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	517.02300	0.51702	429.23110	0.42923	517.023	18.50	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	192.38550	0.19239	151.42400	0.15142	192.385	28.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			13.03690	13.03690	12.78260	12.78260		17.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	38.56990	0.03857	46.92770	0.04693	38.570	14.55	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	65.19030	0.06519	78.06000	0.07806	65.190	14.29	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	513.24610	0.51325	431.22940	0.43123	513.246	19.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	193.17860	0.19318	156.99050	0.15699	193.179	28.48	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			13.06570	13.06570	12.81040	12.81040		17.06	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.07230	13.07230	12.81680	12.81680		17.06	9,934,948.00	760	49,705.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,173.32360	2.17332	1,928.03400	1.92803	2,173.324	14.34	0.00	0	4,331.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	51.02360		0.05102		61.23400	0.06123	51.024	14.34	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,127.19300		2.12719	1,882.52680	1.88253	2,127.193	14.30	0.00	0	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,945.21930		1.94522	1,703.39960	1.70340	1,945.219	14.16	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,767.89080		1.76789	1,529.55100	1.52955	1,767.891	14.01	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	125.27760		0.12528	156.06980	0.15607	125.278	13.86	0.00	0	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	148.88970		0.14889	196.82990	0.19683	148.890	13.76	0.00	0	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	162.12280		0.16212	212.81580	0.21282	162.123	13.85	0.00	0	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	222.38270		0.22238	284.36380	0.28436	222.383	14.25	2,223,827.00	10,000	0	53,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	796.35430		0.79635	672.78300	0.67278	796.354	16.90	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	761.45840		0.76146	642.16610	0.64217	761.458	17.19	0.00	0	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	727.35790		0.72736	613.44910	0.61345	727.358	17.44	0.00	0	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	653.45000		0.65345	551.58990	0.55159	653.450	18.04	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	447.36660		0.44737	378.00590	0.37801	447.367	20.32	0.00	0	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	375.27880		0.37528	318.76220	0.31876	375.279	21.36	0.00	0	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	354.78130		0.35478	301.99600	0.30200	354.781	21.72	6,208,672.75	17,500	0	53,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	283.89730		0.28390	0.00000	0.00000	283.897	23.76	9,084,713.60	32,000	0	16,000.00
\$ / R	On 21/12/2015	Any day expiry			13.09470		13.09470	12.83830	12.83830		17.13	0.00	0	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	41.27980		0.04128	50.33260	0.05033	41.280	14.33	0.00	0	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	69.24600		0.06925	82.95110	0.08295	69.246	14.12	0.00	0	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	506.61870		0.50662	430.89790	0.43090	506.619	19.71	0.00	0	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	197.75270		0.19775	158.09090	0.15809	197.753	28.50	0.00	0	0	300.00
\$ / R	On 12/02/2016	Any day expiry			13.21560		13.21560	12.95390	12.95390		17.08	0.00	0	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	133.74690		0.13375	159.60090	0.15960	133.747	13.57	0.00	0	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	413.48190		0.41348	362.74210	0.36274	413.482	22.05	0.00	0	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.27950		13.27950	13.01500	13.01500		17.05	0.00	0	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.28640		13.28640	13.02150	13.02150		17.15	0.00	0	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	171.43040		0.17143	215.85200	0.21585	171.430	13.32	0.00	0	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	203.19070		0.20319	0.00000	0.00000	203.191	13.29	203,190.70	1,000	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	426.12590		0.42613	389.74030	0.38974	426.126	22.56	0.00	0	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	397.21600		0.39722	0.00000	0.00000	397.216	25.03	397,216.00	1,000	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.46190		13.46190	13.19900	13.19900		17.55	0.00	0	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.46990		13.46990	13.20720	13.20720		17.55	0.00	0	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.65860		13.65860	13.39860	13.39860		17.91	0.00	0	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.66670		13.66670	13.40680	13.40680		17.91	0.00	0	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.83930		13.83930	13.58190	13.58190		18.18	0.00	0	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.84940		13.84940	13.59210	13.59210		18.18	0.00	0	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.49470		12.49470	12.25780	12.25780		12.87	2,586,402.90	207	0	1,757.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	121,470.52870		1.21471	97,785.21520	0.97785	121,470.529	29.64	0.00	0	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.67050		12.67050	12.42820	12.42820		16.59	3,040,920.00	240	0	803.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.87770		12.87770	12.62890	12.62890		16.72	90,143.90	7	0	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.07230		13.07230	12.81680	12.81680		17.06	0.00	0	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.28640		13.28640	13.02150	13.02150		17.15	0.00	0	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.41280		18.41280	18.31670	18.31670		16.68	150,635,116.80	8,181	0	16,316.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.03210		0.00003	0.06480	0.00006	0.032	30.66	0.00	0	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	0.10070		0.00010	0.23050	0.00023	0.101	27.97	0.00	0	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	0.96920		0.00097	2.46210	0.00246	0.969	23.19	0.00	0	0	3,500.00

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	18.43	Call	104.38690	0.10439	70.80660	0.07081	104.387	16.93	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	8.47370	0.00847	6.97140	0.00697	8.474	21.61	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	2.81970	0.00282	2.63260	0.00263	2.820	23.67	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.42020	0.00042	0.42380	0.00042	0.420	26.00	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66060	18.66060	18.56060	18.56060		15.58	145,160,807.40	7,779	26,755.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	52.40810	0.05241	59.51180	0.05951	52.408	13.98	0.00	0	14,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	216.96520	0.21697	176.61450	0.17661	216.965	17.92	0.00	0	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.95750	18.95750	18.85190	18.85190		15.58	4,966,865.00	262	1,152.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.24290	19.24290	19.13120	19.13120		15.82	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.56290	19.56290	19.44030	19.44030		15.97	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10306	0.10306	0.10118	0.10118		18.14	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10463	0.10463	0.10270	0.10270		16.36	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10650	0.10650	0.10452	0.10452		15.30	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10834	0.10834	0.10630	0.10630		15.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.14670	13.14670	13.03700	13.03700		14.08	195,189,054.90	14,847	24,979.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	0.13370	0.00013	1.35860	0.00136	0.134	20.76	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	302.54160	0.30254	215.32310	0.21532	302.542	16.82	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	21.96600	0.02197	71.10710	0.07111	21.966	15.45	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	264.65400	0.26465	373.16220	0.37316	264.654	17.33	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	654.10730	0.65411	764.01230	0.76401	654.107	22.53	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	853.58470	0.85358	963.46380	0.96346	853.585	25.28	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	873.55880	0.87356	983.43220	0.98343	873.559	25.55	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,103.39650	1.10340	1,213.20880	1.21321	1,103.396	28.71	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.01790	0.00002	0.02670	0.00003	0.018	40.11	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.01680	0.00002	0.02400	0.00002	0.017	40.90	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.01360	0.00001	0.01620	0.00002	0.014	44.04	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.01330	0.00001	0.01530	0.00002	0.013	44.51	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.01290	0.00001	0.01450	0.00001	0.013	44.99	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.01280	0.00001	0.01430	0.00001	0.013	45.14	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.01240	0.00001	0.01330	0.00001	0.012	45.77	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.31990	13.31990	13.20590	13.20590		15.27	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	124.03340	0.12403	97.34870	0.09735	124.033	18.81	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.34580	13.34580	13.23130	13.23130		15.40	363,926,620.20	27,269	153,379.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	45.16410	0.04516	53.69910	0.05370	45.164	13.80	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	113.83660	0.11384	133.48230	0.13348	113.837	13.90	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	441.80770	0.44181	494.44490	0.49444	441.808	15.55	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	266.87400	0.26687	219.24180	0.21924	266.874	16.70	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	179.81060	0.17981	145.00510	0.14501	179.811	18.01	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	70.02670	0.07003	54.23390	0.05423	70.027	21.55	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.58600	13.58600	13.46620	13.46620		15.48	0.00	0	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	242.31480	0.24231	270.29930	0.27030	242.315	13.68	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	278.64830	0.27865	240.37010	0.24037	278.648	18.87	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.82100	13.82100	13.69620	13.69620		15.66	0.00	0	2,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	315.76310	0.31576	342.83840	0.34284	315.763	13.54	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	800.59420	0.80059	853.35860	0.85336	800.594	15.91	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	272.44370	0.27244	246.75930	0.24676	272.444	22.02	0.00	0	6,291.00

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 14/03/2016	Foreign Exchange Future			14.08890		14.08890		13.95680	13.95680		15.91	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.60710		14.60710		14.49030	14.49030		16.33	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			548.81500		548.81500		555.22600	555.22600			0.00	0	0.00
AL37	On 07/05/2015	Index Future			454.48100		454.48100		456.66100	456.66100			0.00	0	122.00
AL37	On 06/08/2015	Index Future			461.77300		461.77300		463.99100	463.99100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			538.23200		538.23200		542.55900	542.55900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			546.86800		546.86800		551.26800	551.26800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			492.61700		492.61700		496.55500	496.55500			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			500.52100		500.52100		504.52600	504.52600			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			508.92200		508.92200		512.99300	512.99300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.54750		9.54750		9.44380	9.44380		18.84	28,060,102.50	2,939	6,159.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	0.58810		0.00059		2.43960	0.00244	0.588	26.97	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	21.23080		0.02123		51.80620	0.05181	21.231	21.09	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	21.79130		0.02179		12.07720	0.01208	21.791	21.40	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.59120		0.00059		0.51080	0.00051	0.591	29.58	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.63090		9.63090		9.52630	9.52630		16.89	46,266,843.60	4,804	15,191.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	20.64850		0.02065		26.79130	0.02679	20.648	17.66	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	34.28750		0.03429		46.41940	0.04642	34.288	16.54	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	85.93900		0.08594		112.75580	0.11276	85.939	16.30	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	603.49910		0.60350		534.48820	0.53449	603.499	16.29	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	387.96680		0.38797		336.11550	0.33612	387.967	16.71	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	314.72530		0.31473		272.31120	0.27231	314.725	16.89	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.73970		9.73970		9.63250	9.63250		15.12	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.84680		9.84680		9.73640	9.73640		14.80	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.97060		9.97060		9.85420	9.85420		14.62	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.76630		9.76630		9.67350	9.67350		16.02	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.89170		9.89170		9.79600	9.79600		15.58	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.04370		10.04370		9.94420	9.94420		14.97	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.40330		12.40330		12.24540	12.24540		17.68	11,299,406.30	911	2,260.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.61840		12.61840		12.45620	12.45620		15.95	11,306,086.40	896	7,438.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.87880		12.87880		12.71100	12.71100		16.34	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.98770		1.98770		1.95400	1.95400		17.00	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.99370		1.99370		1.96030	1.96030		15.80	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00700		2.00700		1.97350	1.97350		15.71	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.76460		1.76460		1.75180	1.75180		17.29	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79570		1.79570		1.78230	1.78230		17.38	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.83220		1.83220		1.81800	1.81800		16.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	122.21786		122.21786		122.23853	122.23853			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.21016		124.21016		124.23230	124.23230			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	9.46157		84.23523		9.34025	85.15382			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.54271		85.60121		9.41748	86.53543			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.61760		83.23563		9.48857	84.18506			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	488.80400		488.80400		492.62900	492.62900			0.00	0	462.00
GOVI	On 06/08/2015	GOVI	496.64700		496.64700		500.53700	500.53700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	504.98400		504.98400		508.93700	508.93700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.93992		118.93992		118.96123	118.96123			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.71289		119.71289		119.73566	119.73566			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	127.94780		127.94780		127.50913	127.50913			2,558,956.00	20	2,447.00
I2038	On 06/08/2015	Bond Future	128.72193		128.72193		128.27730	128.27730			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.04538		126.04538		126.34979	126.34979			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.09973		128.09973		128.41018	128.41018			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	134.62390		134.62390		134.97721	134.97721			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.35870		135.35870		135.71906	135.71906			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/05/2015		Index Future	225.69900	225.69900		225.68400	225.68400			0.00	0	1,086.00
IGOV	On 06/08/2015		Index Future	229.33900	229.33900		229.32500	229.32500			0.00	0	100.00
IGOV	On 05/11/2015		Index Future	233.20600	233.20600		233.19100	233.19100			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	611.01600	611.01600		610.97100	610.97100			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	620.98600	620.98600		620.94300	620.94300			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.21000	93.79000		6.18000	93.82000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.26000	93.74000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.34000	93.66000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.39000	93.61000		6.35000	93.65000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.50000	93.50000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.46000	93.54000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.54000	93.46000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.82000	93.18000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.99000	93.01000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.19000	92.81000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.34000	92.66000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.48000	92.52000		7.31000	92.69000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.13620	0.13620		0.13360	0.13360			0.00	0	8.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.13540	0.13540		0.13320	0.13320			0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.13450	0.13450		0.13270	0.13270			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13350	0.13350		0.13210	0.13210			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06270	0.06270		0.06130	0.06130		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05660	0.05660		0.05550	0.05550			0.00	0	25,000.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05370	0.05370		0.05270	0.05270			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05190	0.05190		0.05120	0.05120			0.00	0	92,501.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.05220	1.05220		1.06360	1.06360			0.00	0	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.05330	1.05330		1.06460	1.06460			0.00	0	301.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.05500	1.05500		1.06630	1.06630			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.05730	1.05730		1.06860	1.06860			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	8.01919	122.59715		7.89715	123.62718		8.11	59,337,020.60	484	37,538.00
R186	On 07/05/2015	7.40	Put	5,497.63000	5.49763		4,586.25000	4.58625	5,497.630	7.90	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	5,093.94000	5.09394		4,207.23000	4.20723	5,093.940	7.92	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,701.32000	4.70132		3,842.40000	3.84240	4,701.320	7.94	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,642.35000	2.64235		2,007.25000	2.00725	2,642.350	8.04	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,622.61000	1.62261		1,165.03000	1.16503	1,622.610	8.11	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	1,418.49000	1.41849		1,004.20000	1.00420	1,418.490	8.14	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	1,233.25000	1.23325		860.73000	0.86073	1,233.250	8.17	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	8.07420	119.28785		7.94751	120.33546		8.24	0.00	0	640.00
R186	On 06/08/2015	7.75	Call	1,358.61000	1.35861		1,757.50000	1.75750	1,358.610	8.15	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	502.22000	0.50222		371.91000	0.37191	502.220	8.66	0.00	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.11894		121.27111		7.98765	122.33577		8.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	853.49000		0.85349		677.87000	0.67787	853.490	8.34	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.15077		118.13516		8.01456	119.21920		8.06	0.00	0	5,592.00
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			288.08429		288.08429		288.13614	288.13614			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.72773		286.72773		286.78310	286.78310			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			238.37697		238.37697		238.42004	238.42004			32,657,644.89	137	51,055.00
R202	On 06/08/2015	Bond Future			239.04784		239.04784		239.09354	239.09354			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			7.81475		101.14666		7.68715	101.88359		6.40	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.87133		102.78692		7.73784	103.53659		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	110.94000		0.11094		74.98000	0.07498	110.940	6.62	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			7.05490		103.82424		6.91660	104.12367		2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			7.12266		105.50794		6.96574	105.81304		1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.16794		103.09424		6.98853	103.40407		1.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.38978		98.95146		8.26816	99.95281			0.00	0	5,805.00
R2030	On 06/08/2015	Bond Future			8.44886		96.54779		8.32322	97.56612			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.51831		98.55189		8.40191	99.57421			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.57510		100.15030		8.45507	101.19000			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.62406		97.65888		8.50050	98.71555			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			8.59248		101.44629		8.47103	102.63536			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future			8.64860		98.83258		8.52354	100.04165			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.69322		100.47618		8.56479	101.70507			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			7.30387		105.28300		7.17358	105.69663		3.11	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future			7.37404		102.95424		7.23222	103.37539		3.12	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	76.61000		0.07661		50.11000	0.05011	76.610	3.33	0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 05/11/2015	Bond Future			7.42402		104.66575		7.26953	105.09358		2.96	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			8.62018		103.79112		8.49878	105.10406			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.67283		101.09012		8.54796	102.42524			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.71465		102.77132		8.58658	104.12833			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			8.60177		103.32818		8.48548	104.62720			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future			8.64940		105.00381		8.52991	106.32481			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.69210		102.31748		8.56955	103.66000			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			7.48098		101.43042		7.35712	101.91075		4.11	0.00	0	34,649.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,241.13000		1.24113		1,614.47000	1.61447	1,241.130	4.18	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.54989		99.43268		7.41738	99.92158		4.12	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	875.59000		0.87559		1,119.57000	1.11957	875.590	4.11	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.59711		101.08584		7.45562	101.58257		3.95	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,010.51000		1.01051		1,243.92000	1.24392	1,010.510	3.94	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.62185		99.24696		7.46986	99.75289		3.84	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	920.51000		0.92051		1,127.92000	1.12792	920.510	3.79	0.00	0	43.00
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			7.60334		96.77437		7.47512	97.36143		5.20	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future			7.66305		98.34394		7.52764	98.94127		5.05	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	84.67000		0.08467		56.46000	0.05646	84.670	5.37	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.70973		96.57803		7.56688	97.18495		5.01	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	485.85000		0.48585		374.75000	0.37475	485.850	5.24	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.54363		78.53739		8.42230	79.51835		12.83	78,537,390.00	1,000	19,153.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,758.22000		2.75822		2,145.59000	2.14559	2,758.220	12.73	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.59333		79.81114		8.46865	80.80875		12.59	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	188.85000		0.18885		136.92000	0.13692	188.850	13.28	0.00	0	2,914.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 05/11/2015	Bond Future		8.63597	77.98920		8.50808	79.00303		12.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future		174.67676	174.67676		174.70852	174.70852			0.00	0	829.00
R210	On 06/08/2015	Bond Future		177.52395	177.52395		177.55778	177.55778			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		131.39683	131.39683		131.42130	131.42130			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future		131.92035	131.92035		131.94641	131.94641			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		137.62651	137.62651		137.35014	137.35014			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future		138.09360	138.09360		137.81397	137.81397			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		8.43566	88.96454		8.31415	89.92856		10.98	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future		8.48880	90.40724		8.36357	91.38758		10.75	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.53646	88.36457		8.40760	89.36092		10.94	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		8.56130	79.96458		8.43996	81.01141		13.54	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future		8.60806	81.26136		8.48347	82.32583		13.30	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.64992	79.31993		8.52221	80.40175		13.61	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.68484	80.73540		8.55382	81.83685		13.29	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		21,501.95000	21,501.95000		21,216.80000	21,216.80000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,748.28000	21,748.28000		21,458.14000	21,458.14000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.74760	4.74760		4.72150	4.72150		16.32	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.70990	4.70990		4.68430	4.68430		14.53	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.68110	4.68110		4.65680	4.65680		13.00	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.70110	1.70110		1.69820	1.69820			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.65240	1.65240		1.64640	1.64640			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.59820	1.59820		1.58610	1.58610			0.00	0	0.00

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>Total for Derivatives :</b>											<b>7,751,969,762.89</b>	<b>719,341</b>	<b>4 948 969.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42699			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.73000	103.85098		6.73000	103.83203			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.84814			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.31500	103.10123		8.31500	103.07802			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.28017			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.90500	106.70194		8.90500	106.67641			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	106.38700		10.00000	106.35900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.42089			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.49804			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.18000	99.94986		9.18000	99.92508			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.06592		100.00000	10.04071			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	103.50089		10.84000	103.47071			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.45190		100.00000	11.42846			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.78000	99.83310		6.78000	103.85708			69,698,400,000,000.00	10,280,000,000	2,570,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.43590			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.47000	107.27019		8.47000	107.24562			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.38000	125.96670		2.38000	272.55590			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43187			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.23797			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	99.99969			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.34637			0.00	0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.09775			0.00	4,500,000,000	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.81403			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000		173.48113		2.12000	173.48116			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.19502		2.76000	164.19223			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94293		2.17000	174.94272			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.90730		1.82000	186.90886			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.86625		80.47629		7.86625	80.45959			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.86625		80.47629		7.86625	80.45959			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.05000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87825			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.71000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.29000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.83000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.18000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41985			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.28366			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.84000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.13000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.85000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.58000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56267			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.02000	103.15888	7.02000	103.13971			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31509			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.25000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.72000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.68000	94.38831	2.68000	108.31848			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.49000	102.42468	2.49000	161.48168			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.30000	118.36952	2.30000	216.87114			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	87.92000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.26000	92.00412	9.26000	91.98149			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	100.38000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	83.17000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.60148			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	95.98000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	104.68500			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.63000	108.52432	9.63000	108.49628			0.00	0	0.00
ABN77		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.53000			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	9.26500	111.21535	9.26500	111.18768			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.61000	94.51435	8.61000	94.49246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.45000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	113.18000			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		9.36000	110.50584		9.36000	110.47807			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.13008			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.94402			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.02000	104.89601		8.02000	104.87360			0.00	0	1,502,300,000.00
ABS11	On 09/04/2021	Spot Bond		8.61500	107.92051		8.61500	107.89551			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.89000	103.29208		6.89000	103.27274			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.70000	100.33112		8.70000	100.30764			0.00	0	3,684,400,000.00
ABS7	On 11/09/2026	Spot Bond		9.46000	95.60120		9.46000	95.57719			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.44000	101.84762		7.44000	101.82741			520,800,000,000.00	70,000,000	70,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.19000	218.03660		2.19000	276.25187			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		2.04000	126.10865		2.04000	128.92161			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.22000	129.28959		2.22000	131.88624			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00638		100.00000	0.00637			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	99.07238		100.00000	98.80748			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18000	101.14260		11.18000	101.11325			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69636			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.83796		100.00000	6.82102			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.71319			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.95147			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	40.75739	100.00000	40.65646			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67952			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	68.70075	11.00000	68.68111			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	40.75739	100.00000	40.65646		100,000,000,000,000.00	1,000,000,000	500,000,000.00	
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	99.93289			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.92609			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93593			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93388			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93298			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06515			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06515			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07107			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07107			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05924			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.81263			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.48000	10.00000	107.45200			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.81390			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.93514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.93286			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.93198			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.93364			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93759			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.10000	103.24143		9.10000	103.36226			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.14956			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.77989			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	88.90734			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.49715			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.59545			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.93585			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.91300			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.91338			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05531			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48905			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17560			0.00	4,824,000	1,206,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08332			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.93562			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93045			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94370			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94241			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94014			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94346			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94257			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.94490		10.23000	99.91735			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94150			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94305			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.82018			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25500	104.22431		9.25500	104.19841			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93747			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.04857		1.75000	117.18121			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94669			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94231			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93381			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93176			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93586			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10005			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.59020			0.00	12,000,000	3,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43907			0.00	1,400,000,000	700,000,000.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93660			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87886			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.93884		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.93520		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.93412		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21881		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.42123		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93395		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93395		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92519		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93340		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93013		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67218		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92519		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.91103		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.93258		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.92847		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	137.05022		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	138.02457		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.93750		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93808		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.49376		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.93652		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.94050		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.93381		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.93742		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93750			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93661			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16355			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.99302			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.03006			0.00	0	1,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43301			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.20995			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.49668		100.00000	22.44035			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.40487		100.00000	12.37415			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.44169			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.20054			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.31682			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.47173			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.15722			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80500	101.45499		7.80500	101.43365			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.48156			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.71902			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.77500	99.42352		8.77500	99.40031			0.00	0	2,945,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000	117.42730		9.36000	117.39780			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.13000	103.71717		7.13000	103.69743			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.00000	104.30263		9.00000	104.27727			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.93889		100.00000	15.90343			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.68000	105.50271		9.68000	105.47516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.97998		2.74000	165.97721			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23867			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21351			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68059			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.80849			0.00	0	6,280,000,000.00
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	99.99441			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41719			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94161			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
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	99.94014			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91584			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76684			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	114.26500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.46000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51331			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.64188			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000	131.54660		2.55000	235.93109			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	109.67952			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	113.91286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.47718			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	106.19232			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	89.01774			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93682			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.76609			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.56500	164.91970		2.56500	208.95077			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
ASN046		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13490			0.00	0	0.00
ASN048		On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	31.98797		100.00000	31.91678			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	17.73847		100.00000	17.69454			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	17.82729		100.00000	17.78315			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	17.42760		100.00000	17.38444			0.00	0	0.00
ASN49U		On 19/09/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.01537			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94243			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60340			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.82500	107.42451		8.82500	107.39903			0.00	0	2,400,000,000.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21715			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.86822			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17162			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34693			0.00	0	1,500,000,000.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.48197			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
BAW19	On 05/12/2020	Spot Bond	9.18500	104.31819		9.18500	104.29246			597,025,000,000.00	65,000,000	1,065,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.26000	107.64595		7.26000	107.62486			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	59.70768		100.00000	59.55983			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.28848			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.62000	107.50825		8.62000	107.48333			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87761	104.29710		10.87761	103.48611			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91750	102.73975		10.91750	102.53280			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.94102	102.70580		10.94102	102.52246			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.27278			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96598	102.62748		10.96598	102.50501			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.68951	102.71051		11.68951	102.65916			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.32467			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.32467			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.32474			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12761	102.23072		11.12761	102.22235			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06353	103.54916		11.06353	102.60696			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.91750	102.73975		10.91750	102.53280			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97455	102.99837		10.97455	102.75253			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.15540	98.67779		10.15540	102.32810			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.21060			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.19367			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.19367			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.13087	104.78054		9.13087	103.73209			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond		11.39500	101.81986		11.39500	101.72913			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.13170			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.32000	75.34440		11.32000	99.76668			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.01367			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	95.20071		9.28000	101.95560			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.16269			0.00	0	3,300,000,000.00
BAYA32	On 31/03/2018	Spot Bond		11.12500	73.95088		11.12500	99.70426			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.10071			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.15236			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.15236			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.07592			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.16880			0.00	0	3,300,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.16880			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.08005			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.09659			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	102.16890			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58843			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.70257			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87761	104.90624		13.87761	104.10013			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.10809	103.61618		15.10809	103.57703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	13.98308	103.46711		13.98308	103.19610			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.82289			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.82289			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.82289			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.92591			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.46204			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.93643		100.00000	28.88153			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.62149		100.00000	22.56548			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.58810		100.00000	20.53712			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.70871		100.00000	12.67723			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.73600		100.00000	12.70410			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.36542		100.00000	15.32738			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.31388		100.00000	13.28091			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06327			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08196			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.28412			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35939			0.00	0	2,280,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.60175		100.00000	9.57797			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.60175		100.00000	9.57797			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	91.02244		100.00000	90.79602		60,000,000,000,000.00		600,000,000	200,000,000.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000	103.62644		2.09000	180.18309			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.88000	101.72542		7.88000	162.92484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond		7.88000	95.74212		7.88000	163.23275			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.26500	102.21038		8.26500	102.18765			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		7.72500	98.21443		7.72500	101.74818			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.90660			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14930			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80758			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24650			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32122			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52997			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	37.64866		100.00000	37.55543			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	100.96747			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98618			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99242			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06723			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16690			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.56343		100.00000	23.50508			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.56343		100.00000	23.50508			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01980			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02020			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.62000	100.39337		8.62000	100.37034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02141			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02344			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.67479			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.85000	103.44098		10.85000	103.45587			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.03755			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.74000	98.29190		10.74000	98.53754			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.83836			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	63.74096		100.00000	63.62003			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.33136			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.20837			0.00	20,000,000	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.43500	70.56833		8.43500	103.33640			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.06052			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.09543			0.00	600,000,000	200,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.40878			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.47108			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.39584			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41525			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45049			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.59655			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.84935			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10780			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	99.72299		100.00000	99.44752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24088			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.85218			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.24208			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.96535			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.82539			0.00	400,000,000	400,000,000.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.61644			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.51237			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.47785			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.75835			0.00	200,000,000	200,000,000.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.40854			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.37151			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.33627			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.12703			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.91781			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.86610			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond		100.00000	84.10138		100.00000	83.90805		1,290,000,000,000,000.00	12,900,000,000	12,900,000,000.00	
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.79818			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.74399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77400			0.00	2,000,000,000	500,000,000.00
BTC034	On 12/06/2015	Spot Bond	100.00000	80.93126		100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	2,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.92641		100.00000	29.85231			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.56965			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000	112.32112		9.32000	112.29286			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.15649			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33000	105.06671		9.33000	105.04025			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.32500	97.59085		12.32500	97.55914			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.20668			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.62500	98.18607		12.62500	98.15287			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61721			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.77000	102.47291		9.77000	102.44592			0.00	0	8,369,861,600.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.23511			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.62500	95.48919		12.62500	95.45690			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36028			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.90132			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.60571			0.00	1,200,000,000	400,000,000.00
CBL22	On 06/05/2020	Spot Bond	11.88500	90.33622		11.88500	90.30741			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.73000	118.77799		9.73000	118.74699			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000	112.55702		10.01000	112.52682			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.89000	114.91608		8.89000	114.88892			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24917			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52000	100.17705		11.52000	106.15060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.72328			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.81268			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.48040		10.00000	107.45230			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.94233			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.85230			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34976			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.37959			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.36548			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.85812			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.93040			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.01348			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	100.92737			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91799			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96753			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93595			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57171			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.09223		10.11000	102.06441			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	121.10441		2.76000	121.10228			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	118.33480		3.14000	120.95611			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.39622		8.25000	100.37417			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92000	127.62115		2.92000	121.82759			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.27540		2.40000	120.54462			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90864			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.38000	103.74922		8.38000	103.72583			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21202			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23076			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.43000	103.83936		8.43000	103.81581			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.43000	103.83936		8.43000	103.81581			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.48000	102.65371		8.48000	102.63029			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93431			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92728			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.61260			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.46802			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.55689		9.35000	100.53152			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.55689		9.35000	100.53152			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83984			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84444			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84469			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83984			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83984			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.83742			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65301			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29879			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74647			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74647			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74647			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20439			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.05500	101.76072		9.05500	101.73582			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.71474			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92499			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26675			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26734			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30699			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.46788			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50192			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47140			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69841			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98909			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89303			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93668			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.11606			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77160			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99154			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78860			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94896			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73627			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79102			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80155			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.92965			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76043			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90303			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89840			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.82710			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14179			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.48789			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.68977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.54000	98.07449	10.54000	98.04666					0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.06000	94.74961	11.06000	94.72143					0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81455					0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.92421					0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.67431					0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09944					0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03636					0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.72868	8.80500	103.31476					0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.93340					0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08617					0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	125.91469					0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.92913					0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.92437					0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.93274					0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90504					0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.12333					0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.92622					0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81455					0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.49615					0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.56950					0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07893					0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.91231					0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82504					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90565		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92272		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.94169		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92667		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06861		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.76588		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77262		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.02217		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.32529		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	104.51059		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.05656		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.13625		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.93931		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.72000	104.89206	9.72000	104.82220		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.93790		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	103.42232		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.86000	106.08296	11.86000	105.99421		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.06332		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.89000	105.70580	11.89000	105.67208		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	107.01330	10.02000	106.98440		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.06332		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.15886		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.21801		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.93890		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93750			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93764			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89212			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.23500	102.86975		9.23500	102.84409			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.02345			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92643			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.57000	99.82884		10.57000	99.80044			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	99.94086		11.00000	99.91130			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.11944			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.92519			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.13588			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.65000	102.11373		11.65000	102.08179			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.91797			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.93739			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.25393			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.93308			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	101.56725			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94291			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93668			0.00	0	0.00
CLN393		On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.27430			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93299			0.00	0	0.00
CLN395		On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22911			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond			7.01000	40.59355		7.01000	41.20061			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			0.00000	100.00000		0.00000	170.57449			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			8.26500	102.21038		8.26500	146.69182			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond			7.88000	36.98857		7.88000	162.92484			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond			7.88000	37.42897		7.88000	163.23275			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	95.84540			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	95.80987			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond			0.00000	100.00000		0.00000	99.93347			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	99.93808			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.47890			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	99.93217			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.09944			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond			0.00000	100.00000		0.00000	99.93824			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	99.93927			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	99.93968			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond			0.00000	100.00000		0.00000	99.93922			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000	100.00000		0.00000	100.46480			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond			0.00000	100.00000		0.00000	101.46780			0.00	0	1,700,000,000.00
COJ02	On 15/09/2016	Spot Bond			8.56000	104.68139		8.56000	103.12480			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.52000	103.84987		8.52000	103.82607		189,335,986,272,000.00	22,222,533,600	5,410,633,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.87500		116.32573		9.87500	116.29492			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.47000		105.24498		7.47000	105.22378			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.44500		105.87487		9.44500	105.84788			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.50000		106.85768		9.50000	106.83043			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.87000		99.99318		9.87000	99.96672			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.61000		101.78000		10.61000	101.75110			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.61000		94.57214		10.61000	94.54529			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.39111			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07968			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.24556		100.00000	9.22317			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.41663			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.88211			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.74467			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.37491			0.00	80,000,000	40,000,000.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.45803			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.50575			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.29556		100.00000	9.27304			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.23820		100.00000	11.21098			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21000		100.82416		11.21000	101.12244			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.24133		100.00000	13.20926			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.60527		100.00000	5.59169			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.92352		100.00000	13.88978			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.95979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.89500	100.88513		7.89500	100.86355			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.47219			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.38961			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27031			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	60.60676		100.00000	60.45499			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16713			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51546			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.81068			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.85231			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91247			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.84014			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92396			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.17346			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.43500	105.05534		8.43500	105.03149			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23000	112.89056		7.23000	112.86853			26,028,000,000,000.00	3,600,000,000	1,800,000,000.00
DV22	On 07/02/2020	Spot Bond	8.29000	105.59055		8.29000	105.56686			0.00	0	1,593,300,000.00
DV23	On 27/02/2023	Spot Bond	9.07000	105.70157		9.07000	105.67567			8,029,671,000.00	885,300	1,246,419,500.00
DV24	On 18/02/2024	Spot Bond	9.13000	104.10363		9.13000	104.07796			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.23000	107.50858		9.23000	107.48178			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.88985			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44832			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01848			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.47019			0.00	600,000,000	200,000,000.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09113			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.09246			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.60953			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.79724			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.13243			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.80000	126.29819		7.80000	126.27150			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.30027			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	2.25000	100.36632		2.25000	100.36595			0.00	0	15,300,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.15746		1.20000	134.82499			720,000,000,000.00	600,000,000	42,600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000	122.57298		2.19000	122.57272			0.00	0	12,300,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000	110.31243		2.17000	110.31227			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15000	110.43869		2.15000	110.43857			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13000	103.69525		2.13000	103.69524			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.23000	100.69892		2.23000	100.69861			0.00	0	36,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.33500	106.48467		9.33500	106.45784			933,500,000,000.00	100,000,000	50,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.18500	107.14450		9.18500	107.11835			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.66000	106.02837		9.66000	106.00074			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.86500	97.89016		9.86500	99.89704			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.00500	109.40344		10.00500	107.41326			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.57280			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.65247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01763			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.83736			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80560			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.76347			0.00	600,000,000	200,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.30181			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.39479			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43078			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.44479			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	82.94963		100.00000	82.76571			34,000,000,000,000.00	340,000,000	170,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.04000	103.18302		11.04000	103.15278			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65062			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.12027			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33829			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.70500	101.06958		9.70500	101.04327			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.59212			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.32106			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.61663			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	100.65439			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.55174			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.57417			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.56596			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.56383			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.55626			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		100.73296		6.90000	100.71450		138,000,000,000,000.00	20,000,000,000	73,324,420,000.00	
ES18	On 20/04/2018	Spot Bond	7.69500		107.97938		7.69500	107.95698		7,003,989,000.00	910,200	16,188,152,500.00	
ES23	On 25/01/2023	Spot Bond	8.35500		110.75433		8.35500	110.72928		140,557,000,500.00	16,823,100	51,049,354,700.00	
ES26	On 02/04/2026	Spot Bond	8.63500		98.07896		8.63500	98.05619		28,115,528,914,000.00	3,255,996,400	10,418,432,800.00	
ES33	On 15/09/2033	Spot Bond	9.41000		83.46880		9.29000	84.36491		33,898,722,327,000.00	3,602,414,700	13,521,017,600.00	
ES42	On 25/04/2042	Spot Bond	9.29000		95.56846		9.29000	95.54462		0.00	0	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.56275		0.00	0	5,900,000,000.00	
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.58021		0.00	0	1,800,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45123		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20033		0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.82124		0.00	0	0.00	
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.47724		0.00	0	0.00	
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.10005		0.00	0	0.00	
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.43420		0.00	0	0.00	
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29316		0.00	0	0.00	
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12594		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.48111		100.00000	11.45236		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		11.17423		100.00000	11.14625		0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.01916		0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.77017		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.02150			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.02306			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.22500	99.74702		9.22500	99.72231			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.13083			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13075			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.11856			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.10714			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.34425			0.00	200,000,000	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.34989			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.93500	103.31615		9.93500	103.15100			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.28649			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.00500	108.95944		10.00500	108.93023			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85896			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	131.00774		2.22000	131.88624			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	127.40275		2.22000	275.66432			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39500	104.50294		2.39500	111.08499			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	102.64798		2.47000	161.83382			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000	120.22230		2.19000	220.26637			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.29000	103.02558		7.29000	103.00573			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.69700	65.50993		7.69700	64.88924			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43000	42.04888		9.43000	41.14128			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.72723		9.67000	39.80330			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	105.86464		100.00000	105.58233			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.38628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92540			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93600			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92931			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	99.95568		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.95568		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92519			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	99.92872			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91904			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	99.92643			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96438		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92174			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	99.90345			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	18.28450	100.09221	18.23918			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93324			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.84080			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91626			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.83605			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93084			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93006			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93653			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93012			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.90837			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93135			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.47736	13.22500	61.45563			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93528			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.93521			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.91012			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.93225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.62500	96.35580		3.62500	99.68406			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92929			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92929			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.49640			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81455			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93496			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.01130			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.92380			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.73988			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.00089			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.24074			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91247			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.93077			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91683			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.93569			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.93012			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.93012			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55748			0.00	0	3,500,000,000.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.64238			0.00	0	8,800,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.48000		10.00000	107.45200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37130			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.92618			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.35652			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.62717			0.00	1,000,000,000	500,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29284			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29633			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27787			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16155			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27787			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15690			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.89538			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.97729		8.75000	100.95274			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.93143			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.06348		100.00000	9.04104			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.27977		100.00000	8.25926			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.89682			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.79253		100.00000	1.78809			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	97.71270			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.92124		100.00000	22.86449			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.80331			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.90180		100.00000	8.88023			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.16335		100.00000	17.12037			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.80327			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC216	On 07/11/2017	Spot Bond	100.00000		17.13310		100.00000	17.09020			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.80133			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.76134			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.91884			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.86318			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000		125.41728		3.03000	125.41413			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.72418			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.71470			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.71470			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.56129			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98122			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.14025			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93056			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.93101			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.16154			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10046			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000		114.74578		3.56000	121.37517			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92969			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92896			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000		105.94252		3.61000	121.00185			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000		103.72284		3.59000	121.15102			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.32797		3.36000	125.87063			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.47433		3.43000	134.99272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23322			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.93920			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.93022			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91812			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92123			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92823			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92831			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.26394			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01768			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.00440	100.00000	100.00000	10.97716			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.14737	100.00000	100.00000	34.06464			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		96.21690	100.00000	100.00000	95.88281			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		24.05808	100.00000	100.00000	23.99851			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.83796	100.00000	100.00000	6.82102			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.55087	100.00000	100.00000	12.51979			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		151.51395		5.50000	151.54557			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46094			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.98775			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.18847			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.45335			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.01706			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.19758			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.44253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.65987			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		84.10282		2.06800	104.21211			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35000		104.61005		2.35000	136.80344			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.10872			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.54901		10.38000	101.52011			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.54901		10.38000	101.52011			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.14829			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49000		101.60049		2.49000	110.30472			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		209.18999		2.50000	210.86025			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46000		110.89031		2.46000	110.88924			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24331			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53500		208.16163		2.53500	209.82942			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.23395			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		110.25279		2.48000	110.25168			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55000		109.14803		2.55000	109.14673			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.41279			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.01400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72059			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.65500		107.15676		2.65500	107.15517			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		114.40163		2.65000	206.48566			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.74163		2.70000	205.05225			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		97.12380		2.41000	97.12302			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73000		161.16926		2.73000	204.19811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS124	On 31/01/2038	Spot Bond	2.93000		89.31759		2.93000	102.14315			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63110			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.34000		126.32388		2.34000	273.32902			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		127.31243		2.23000	275.46879			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000		121.00665		2.95000	261.81972			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.72193		2.69000	128.08577			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.05644			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		131.88664		2.22000	127.85360			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29044			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.50990			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.89649			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.58650		2.33000	110.58584			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.53102		104.97509	21.47655			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.19451		101.07593	25.13289			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.63389		100.44759	18.58857			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.76384		100.76967	26.62747			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.02000		120.11068		2.02000	120.11102			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000		97.27126		2.34000	111.62794			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.75904			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.01295		2.37000	111.33142			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.43237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.43000		125.52193		2.43000	344.10856			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.76885			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.39429			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	6.03000		99.93396		6.03000	99.95046			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.58000		100.64612		7.58000	100.62578			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00000		101.17763		8.00000	101.15608			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19500		110.61150		8.19500	110.58710			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.69000		104.20463		8.69000	104.18014			0.00	0	861,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95500		103.15160		8.95500	103.12677			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.68000		89.83584		9.68000	89.81277			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.74000		109.12192		9.74000	109.09341			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.06000		97.53989		10.06000	100.57624		50,300,000,000,000.00	5,000,000,000	5,510,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.38000		95.56254		10.38000	96.46672			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.52000		92.83921		10.52000	92.81292			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.86000		85.57392		9.86000	85.55129			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94621			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94539			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94331			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.94003			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.93757			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92693			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.47217			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.49236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.33883			0.00	5,000,000,000	2,500,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.51059			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.53084			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.54770			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.62182			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		54.64882	100.00000		54.51197			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.16855	100.00000		9.14559			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.53823	100.00000		1.53438			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25807	100.00000		0.25743			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.49000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44154			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.12000		104.77839	9.12000		104.75271			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71014			0.00	600,000,000	200,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.08325	100.00000		9.06125			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.76215	100.00000		15.72397			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.18606	100.00000		11.15896			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.99745			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.03650			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.08493			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.15214			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.21266			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27696			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86508			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12447			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.48899			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86422			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.83118			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28833			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	95.39143			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.49154		100.00000	9.46778			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32357			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07650			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.89898			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.90945			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94064			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.71014			0.00	600,000,000	200,000,000.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.22378			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.31315		101.52503		7.31315	100.36175			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	101.27804			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.31360		101.52227		8.31360	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.34778			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.76399		101.59357		8.76399	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43298			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	101.24996			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.43476			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48443			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.80423			0.00	200,000,000	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.48000		10.00000	107.45200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.00000		102.31548		9.00000	102.29060			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.61509			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.57809			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.02000	108.65401		8.02000	108.63040			6,937,300,000,000.00	865,000,000	1,894,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000	128.58406		2.09000	278.22130			0.00	0	30,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000	131.38450		2.09000	284.28070			0.00	0	30,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.29000	100.79915		9.29000	100.77387			0.00	0	26,797,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.24000	101.24673		9.24000	101.22147			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.44595		100.00000	25.38293			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	64.06363		100.00000	63.90499			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.61490		100.00000	30.53908			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.38415		100.00000	22.32810			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.85523		100.00000	97.59359			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	117.85190		1.73000	117.85314			95,405,219,634,000.00	55,147,525,800	87,622,043,500.00
I2038	On 31/01/2038	Spot Bond	1.71000	126.77752		1.73000	126.32146			52,670,846,466,000.00	30,801,664,600	08,901,948,200.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.51956		1.83000	126.52057			112,857,730,164,000.00	61,670,890,800	98,688,605,700.00
I2050	On 31/12/2050	Spot Bond	1.89000	133.39238		1.88000	133.71997			169,996,822,632,000.00	89,945,408,800	60,952,181,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.98199			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.98000	101.50780		7.98000	101.48622			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87000	105.63490		7.87000	105.61274			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.80000	101.25087		7.80000	101.22946			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87264			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	99.62406		2.20000	128.54677			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000	103.25792		2.29000	131.31216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.50965			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.92294			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.99000	106.07116		7.99000	106.04832			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13971			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88981			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67149			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.55500	100.13793		8.55500	100.11488			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.96000	94.63807		8.96000	94.61515			0.00	0	2,895,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.81824			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.39000	100.57851		8.39000	100.55581			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.01000	101.46478		9.01000	101.44007			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74389			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.86474			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.07772		7.90000	100.05630			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.33500	100.36500		8.33500	100.34236			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.95216			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62280			0.00	3,000,000,000	1,500,000,000.00
IBL58	On 13/02/2017	Spot Bond		7.64000	102.30078		7.64000	102.27960			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.29500	103.73478		8.29500	103.71150			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.35000	106.20106		9.35000	106.17425			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.51563			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.93091			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.95014			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.96923			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10121			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.75000	127.18248		2.75000	2.75000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00795		100.00000	0.00793			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12306			0.00	800,000,000	400,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.09192			0.00	0	1,400,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.58500	102.28351		8.58500	102.25989			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.42842			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.44249			0.00	0	5,690,000,000.00
IDCG06	On 24/11/2024	Spot Bond		9.61000	102.60848		9.61000	102.58189			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.05264		5.00000	102.03873			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.05264		5.00000	102.03873			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.62952		5.00000	100.61579			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.05595		5.00000	102.04211			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.04306		4.00000	100.03230			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.66759		4.00000	101.65653			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	47.51754		100.00000	47.39987			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	47.33038		100.00000	47.21317			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	47.33038		100.00000	47.21317			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.98484		9.20000	108.95791			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.66609			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.36446		100.00000	7.34661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12249			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.73000		99.92830		8.73000	99.95218			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.72206			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.47025		100.00000	14.43402			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		96.21690		100.00000	95.88281			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.26871		100.00000	15.23090			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.48049		100.00000	16.43922			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.33802		100.00000	1.33546			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.08300		100.00000	10.05803			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.13051		100.00000	9.10764			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.08977		100.00000	11.06231			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.52529		100.00000	32.44475			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		76.35983		100.00000	76.20042			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		71.15010		100.00000	71.01167			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		70.32755		100.00000	70.19231			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	6.30000		99.89655		6.30000	99.79330			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.65598		6.30000	99.55324			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.52881		6.40000	99.42470			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.40737		6.40000	99.30352			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000		99.16538		6.40000	99.06203			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		99.03005		6.50000	98.92537			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.78615		6.50000	98.68199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA523	On 03/06/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.54345		6.50000	98.43980			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.96182			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.87761		103.73024		10.87761	103.13360			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.87761		102.47252		10.87761	102.35327			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.86502			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.86815			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.96010		6.50000	102.94201			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92725			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.38342			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02006			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.23967			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.48000		10.00000	107.45200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.86033			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.08130			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17299			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.40274			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.76129			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.11926			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.76300			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	106.04562			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.94050			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.33893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.48000	10.00000	107.45200				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33515				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.35230				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.49000		104.33789	8.49000	104.31406				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.53701				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.57343				0.00	9,200,000,000	3,600,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.59773				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.26015				0.00	300,000,000	100,000,000.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.32337				0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.08714				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.33500		103.19148	9.33500	103.16547				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.19984				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56000		102.45687	8.56000	107.31072				0.00	0	1,442,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.49523				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.39210				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	99.78306				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.86304				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36000		103.00758	8.36000	102.98449				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.38773				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.26858				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.57000		95.38845	3.57000	125.73309				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		142.51181	3.65000	148.11664				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.75921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.52186			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.39999			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.03386			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.77822			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.73000	97.92272		3.73000	106.27328			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.73000	97.84108		3.73000	105.26550			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.14770			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.72643			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.17500	114.51896		10.17500	114.48757		18,315,000,000,000.00	1,800,000,000	1,400,000,000.00	
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.32624			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	141.00218		3.75000	140.99596			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond		6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond		6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.30000	99.62171		6.30000	99.51904			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.40000	99.37273		6.40000	99.26895			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.40000	99.13091		6.40000	99.02763			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	98.87312		6.50000	98.76877			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond		6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond		6.50000	0.00000		6.50000	98.52616			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond		6.50000	98.50887		6.50000	98.40530			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.34494				0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000	10.00000	107.45200				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.21434				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42748				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.49043				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.49455				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31292				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35615				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36487				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38230				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30384				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21603				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99483				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96056				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.59652				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.36753				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.36393				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.54574				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.26531				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.02399				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.89272				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.96358				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.64013				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.68219			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.68218			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.89500	102.93756		8.89500	102.91281			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.35537		100.00000	13.32548			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.46029		100.00000	11.43191			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.12286			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.00500	102.98966		9.00500	102.96460			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01379			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59705			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01789			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.13995			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.98313			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.09951			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.16000	103.09441		7.16000	103.07448			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.87432			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.48913			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30591			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.93159			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.71851			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.76258			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28540			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.18545			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.00881			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		54.51197	100.00000	54.37547				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.72194				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.07922				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.08232				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.24321				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		57.52790	100.00000	57.38544				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.34587				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.11454				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.26000		145.71548	8.26000	145.68290				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.84202				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.68078				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.91935				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.36829				0.00	0	1,500,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.90572				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.69683				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.96000		101.64426	9.96000	101.61697				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.55156	9.71000	100.52522				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.91490				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.65000		98.59657	8.65000	98.57352				562,250,000,000.00	65,000,000	3,417,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.72000		77.11986	8.72000	100.62023				43,600,000,000,000.00	5,000,000,000	2,500,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.63000		98.86846	9.63000	98.84277				625,950,000,000.00	65,000,000	653,900,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.03370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.11358				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.68000	103.47202	9.68000	103.44515				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.12408				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.59668				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.53756				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.55556				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.59545				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18843				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.60577				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01887				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.33822				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.04413				0.00	900,000,000	300,000,000.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.53758				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.23865				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.24059				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10071				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.22378				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.62316				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.33049				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.60850				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.33177				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.65289				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11910				0.00	600,000,000	300,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.21100				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73065			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.69983			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.71550			0.00	900,000,000	300,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.15120			0.00	600,000,000	200,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		40.55579	100.00000	40.45536				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.12615	100.00000	23.06888				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.27595	100.00000	17.23317				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.36977	100.00000	17.32676				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.66957	100.00000	16.62783				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.55316	100.00000	22.49668				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.55500		105.40914	8.55500	105.38489				0.00	0	557,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.57500		104.87082	8.57500	104.84663				0.00	0	34,440,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.85932				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	103.36749				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.49177				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.55666				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80500		104.98799	7.80500	104.96590				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54500		104.36900	8.54500	104.34487				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.26000		105.68716	9.26000	105.66073				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.94578				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.94373				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.31000		103.37089	9.31000	103.34446				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.33000	100.59355		7.33000	100.57406			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38584			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.73000	102.69199		8.73000	102.66788			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.13500	106.39539		9.13500	104.22381			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.34705			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47980			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.43000	102.60490		8.43000	102.58162			0.00	0	370,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.28000	102.29291		7.28000	102.27297			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.42000	105.30836		8.42000	105.28437			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.92199		100.89771	6.90452			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.01188		100.61875	6.99423			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	96.20033			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.64420			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.69915			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.99939		100.00000	0.99688			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.99939		100.00000	0.99688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.71500	100.18813		8.71500	100.16453			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.02398		7.66500	100.00320			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.83000	103.08369		8.83000	103.05908			0.00	0	95,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.58500	103.64397		8.58500	103.61991			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.05000	104.10071		9.05000	104.07526			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.43917			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.94500	103.71091		8.94500	103.69729			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46460			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.18500	98.84762		9.18500	98.80307			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.54924			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.86000	98.25150		9.86000	98.22538			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14851			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.46203			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.80819			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35435			0.00	0	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.58450			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.68363			0.00	600,000,000	300,000,000.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.67342			0.00	400,000,000	200,000,000.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.69127			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.68251			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.74020			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.15000	101.67016		7.15000	101.65094			0.00	0	767,700,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67704			0.00	5,280,000,000	1,320,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.57500	110.55626		8.57500	110.53103			857,500,000,000.00	100,000,000	1,493,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.43500	38.51100		10.43500	38.50053			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08000	104.19326		7.08000	104.17318			8,343,072,000,000.00	1,178,400,000	1,519,200,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28557			0.00	5,920,000,000	1,480,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.30106			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.59000	101.56955		7.59000	106.22287			15,180,000,000,000.00	2,000,000,000	2,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.69542			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.82816			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.55331			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37333			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32909			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.23245			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31215			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.07112			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.01392			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.64982			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.43848			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.64207			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94105			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94433			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.15502			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94632			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.94223			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.92500			0.00	1,000,000,000	500,000,000.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.60500	106.25641		9.60500	106.17993			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.93381			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.64000	105.02688		9.64000	105.13039			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.94013			0.00	2,000,000,000	1,000,000,000.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94013			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.93275			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.93192			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28888			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.87000	106.54319		7.87000	101.25295			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.22051			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.04610			0.00	1,200,000,000	600,000,000.00
NED15	On 08/04/2024	Spot Bond		9.75500	107.45808		9.75500	108.95333			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	103.39992			0.00	3,200,000,000	800,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.49862			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.47386			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.27764			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.93150		9.44500	121.90042			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	100.57037			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000	169.30921		2.24000	169.30868			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000	95.79010		2.59000	138.33571			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.77943		3.45000	184.77041			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.36000	105.55275		8.36000	105.52887			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.99000	106.63198		8.99000	106.60536			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.44997			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47626			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.42617			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.44109			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.43217			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.19000	106.61610		9.19000	108.21998			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44115			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.45002			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.44407			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.39000	106.60042		9.39000	106.57262			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46201			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.45597			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.45895			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.56866			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.53255			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.46787			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.30000	115.98020		8.30000	115.95429			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.03500	122.07987		9.03500	122.05007			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
NRA023	On 31/05/2023	Spot Bond	2.13500	173.24951		2.13500	173.24945			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.81000	121.77649		9.81000	121.74446			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.44454			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27755			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.90779			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.18801			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.37963			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.43720			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.44477			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.64220		100.00000	16.60053			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	62.64315		100.00000	62.48803			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17000	104.49269		7.17000	104.47246			0.00	0	7,060,400,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.37580			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.51000	101.22046		9.51000	101.83854			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.77378		100.00000	36.68169			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.59314			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.62465			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29692			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21870			0.00	600,000,000	200,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89066			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.74383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.09326			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.23500		104.30017		9.23500	104.97525			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.96992			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.99651			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.00848			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.03506			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.14931			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17586			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04256			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.68000		44.44263		7.68000	44.43343			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.18000		103.57581		6.18000	103.55880		463,561,800,000,000.00	75,010,000,000	45,431,166,800.00	
R158P	On 15/09/2015	Spot Bond	6.38000		96.93324		6.38000	96.91682			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.48000		109.93993		6.48000	109.92088		799,840,819,296,000.00	23,432,225,200	53,889,287,700.00	
R159P	On 15/09/2016	Spot Bond	6.31000		91.14841		6.31000	91.13302			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.98000		121.48174		7.86000	122.48178		4,113,420,106,982,000.00	68,599,010,900	25,396,420,200.00	
R187P	On 21/12/2026	Spot Bond	7.60000		41.59166		7.60000	41.58313			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.52000		38.98375		7.52000	38.97585			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		285.44907		1.73000	285.45215		2,771,467,266,000.00	1,602,004,200	17,531,609,400.00	
R202	On 07/12/2033	Spot Bond	1.70000		236.19645		1.70000	236.19919		21,346,975,990,000.00	12,557,044,700	79,510,373,600.00	
R2023	On 28/02/2023	Spot Bond	7.77500		100.22637		7.65000	100.93967		1,847,706,444,302,500.00	37,647,131,100	90,085,772,400.00	
R203	On 15/09/2017	Spot Bond	7.00000		102.87960		6.87000	103.15900		3,415,894,206,900,000.00	87,984,886,700	95,755,323,600.00	
R2030	On 31/01/2030	Spot Bond	8.23000		99.04882		8.23000	99.02675		457,470,355,442,000.00	55,585,705,400	60,238,405,800.00	
R2032	On 31/03/2032	Spot Bond	8.36500		102.79030		8.36500	102.76716		333,874,201,573,500.00	39,913,233,900	74,694,050,100.00	
R2037	On 31/01/2037	Spot Bond	8.43500		101.70765		8.43500	101.68445		780,954,273,403,500.00	92,584,976,100	90,046,781,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204		On 21/12/2018	Spot Bond	7.25000	104.32509		7.12500	104.71740			1,769,849,747,125,000.00	44,117,206,500	62,702,069,200.00
R2044		On 31/01/2044	Spot Bond	8.46500	104.15422		8.46500	104.13037			875,167,214,316,500.00	03,386,558,100	06,196,880,200.00
R2048		On 28/02/2048	Spot Bond	8.45500	103.68126		8.45500	103.65792			1,022,201,032,317,500.00	20,898,998,500	24,134,417,100.00
R207		On 15/01/2020	Spot Bond	7.43000	100.50756		7.31000	100.96659			2,465,038,477,916,000.00	31,768,301,200	15,073,539,200.00
R208		On 31/03/2021	Spot Bond	7.56000	99.26164		7.43500	99.82659			1,959,053,043,780,000.00	59,134,000,500	15,486,773,800.00
R209		On 31/03/2036	Spot Bond	8.51000	80.94108		8.39000	81.89943			3,149,618,972,774,000.00	70,107,987,400	75,088,012,400.00
R210		On 31/03/2028	Spot Bond	1.75000	175.12263		1.75000	175.12440			23,674,907,900,000.00	13,528,518,800	35,290,409,700.00
R211		On 31/01/2017	Spot Bond	1.50000	130.19490		1.50000	130.19710			1,219,906,800,000.00	813,271,200	39,311,635,600.00
R212		On 31/01/2022	Spot Bond	1.68500	136.36761		1.72000	136.07068			31,059,304,733,000.00	18,432,821,800	74,032,441,500.00
R213		On 28/02/2031	Spot Bond	8.40000	88.15510		8.28000	89.09538			3,240,394,324,440,000.00	85,761,229,100	03,731,131,700.00
R214		On 28/02/2041	Spot Bond	8.41000	80.27883		8.41000	80.26086			2,004,189,143,630,000.00	38,310,243,000	10,586,928,600.00
R227C		On 15/03/2015	Spot Bond	6.54000	99.94628		6.54000	99.96418			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.38000	96.93324		6.38000	96.91682			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.30000	94.03318		6.30000	94.01734			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.31000	91.14841		6.31000	91.13302			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.45000	98.34895		6.45000	98.33186			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.32000	95.37533		6.32000	95.35903			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	6.30000	92.47640		6.30000	92.46064			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	6.36000	89.56057		6.36000	89.54517			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	6.84500	85.88378		6.84500	85.86790			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	6.89500	82.93092		6.89500	82.91548			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.13000	79.57581		7.13000	79.56050			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.11000	76.89242		7.11000	76.87766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.09000	74.31387	7.09000	74.29964				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.08000	71.80264	7.08000	71.78892				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.27000	68.68177	7.27000	68.66829				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.25000	66.34648	7.25000	66.33350				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.35500	63.62076	7.35500	63.60813				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.32500	61.48427	7.32500	61.47212				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.29500	59.43674	7.29500	59.42504				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.26500	57.47405	7.26500	57.46279				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.22500	55.63662	7.22500	55.62577				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.18500	53.87876	7.18500	53.86832				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.80000	49.23197	7.80000	49.22162				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.76000	47.56241	7.76000	47.55246				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.72000	45.96719	7.72000	45.95763				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.68000	44.44263	7.68000	44.43343				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.64000	42.98522	7.64000	42.97636				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.60000	41.59166	7.60000	41.58313				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.56000	40.25882	7.56000	40.25061				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.52000	38.98375	7.52000	38.97585				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.45715				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.80419				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.95724				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.71036				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.16622				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.96105	100.00000	21.90606				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.30661	100.00000	15.26871				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		28.33052	100.00000	28.26190				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		60.45499	100.00000	60.30360				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		27.97603	100.00000	27.90825				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.12978	100.00000	21.07530				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.23978	100.00000	8.21422				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.01615	100.00000	12.98258				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.12962	100.00000	11.10091				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.29179	100.00000	9.26783				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.62318				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.12609				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.17679				0.00	1,400,000,000	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.38453				0.00	300,000,000	100,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.40393				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.87945				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.15040				0.00	600,000,000	200,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.38964				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.33627				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.15191	100.00000	16.11278				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.33056	100.00000	11.30311				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.38751	100.00000	9.36477				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.67444	100.00000	8.65343				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.71226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.30710			0.00	200,000,000	100,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.86404			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.16712			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30581			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.31548			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.17336			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82177			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.18509			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	87.12634			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.21582			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.43634			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.31854			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.38412			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	84.09163			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.22921			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.34652		12.35000	103.31231			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.82453		100.00000	14.78742			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.33928			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86689			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.74565		100.00000	5.73157			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.94620		100.00000	24.88442			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	57.45903		100.00000	57.31515			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.45785		100.00000	14.44013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.69336	100.00000	30.61650				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.34290				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	78.90256				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.73500		109.77845	8.73500	109.75268			15,723,000,000,000.00		1,800,000,000	1,697,100,000.00
RW23	On 10/12/2023	Spot Bond	8.90000		106.18401	8.90000	106.15862				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.51000		90.68643	9.51000	108.27162				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.08304				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.68000		108.25955	7.68000	108.23701			9,216,000,000,000.00		1,200,000,000	1,750,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.48000	10.00000	107.45200				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.40428				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.92000		104.55902	8.92000	104.53395				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.04269				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.20276				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.67741				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.16633				0.00	0	350,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.14623				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.39453				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	101.24338				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08000		103.47029	7.08000	103.45047				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.62500		103.06483	8.62500	103.04092				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.67000		102.83856	7.67000	102.81774				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.69628	7.96000	102.67474				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43000		102.95660	7.43000	102.93639				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		8.27000	100.02171		8.27000	99.99969			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.57500	102.88525		7.57500	102.86467			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.84000	102.75511		7.84000	102.73386			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01876			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55345			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.92000	102.09619		7.92000	102.07428			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49422			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88283			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.07859			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.90500	108.37335		8.90500	108.34742			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.76000	105.33411		9.76000	105.30639			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.66696			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.52920			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.63636			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.65910			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.70500	103.33980		8.70500	103.31547			0.00	0	561,200,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.56586		100.00000	20.51984			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.19000	106.35632		9.19000	106.32993			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17034			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.70000	102.23399		8.70000	102.21008			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.77000	91.99459		9.77000	91.97035			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.48080			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.51000	104.51628		9.51000	104.48961			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.96332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.96223			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.66000		102.66924		9.66000	102.64248			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.95007			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.97558			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.71000		98.17483		8.71000	98.15171			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.78000		96.87899		9.78000	96.85344			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.33000		96.60447		10.33000	96.57760			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.13500		100.25032		9.13500	100.22558			0.00	0	135,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.48000		107.00274		7.48000	106.98103			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		126.32388		2.34000	273.32902			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.96473		2.14500	128.67547			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.58938		100.00000	21.53708			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	101.26196			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.12467		100.00000	21.07350			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.20200		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.41561		2.77000	127.22273			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.96010		6.50000	102.94201			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15360			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.68279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09111			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.90000	101.57183		8.90000	101.54752			0.00	0	287,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75607			0.00	6,280,000	1,570,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56998			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.87345			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.44035		100.00000	22.38415			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02171			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	87.01010		100.00000	86.80775			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07130			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	39.85799		100.00000	39.75929			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	35.58629		100.00000	35.49817			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	28.71132		100.00000	28.64100			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21000	102.27916		9.21000	102.25414			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29726			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74183			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.49269			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.73000	103.32593		7.73000	103.30429			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72500	100.58504		8.72500	100.63569			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27000	100.02171		8.27000	99.99969			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.45939			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.57669			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.90146			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.43582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.44756			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32847			0.00	0	1,490,000,000.00
SSA01		On 28/06/2016	Spot Bond	7.97000	104.07638		7.97000	104.05404			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.19065			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.26453			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.98500	99.66867		8.98500	99.64460			0.00	0	427,600,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33513			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.80795			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.10510			0.00	0	12,470,000,000.00
SSN004		On 31/03/2021	Spot Bond	8.81500	93.62117		8.81500	93.59899			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.81500	93.62117		8.81500	93.59899			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.56000	96.13082		8.56000	96.10856			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97934			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.75000	101.17957		7.75000	101.15867			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.48000	109.83391		2.48000	110.25168			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.28500	100.98675		8.28500	100.96423			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.39393			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.71000	107.94698		9.71000	107.91886			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29835			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.90000	77.31364		9.90000	77.29334			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.19253			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.22265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.83269			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.36543			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.74345			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.44404			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
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.93890			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	100.00000	1.44465		100.00000	1.44115		5,770,000,000,000,000.00	57,700,000,000	30,000,000,000.00	
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.24731			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.24939			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.14146			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.98342			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.94051			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.89861			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98279			0.00	11,000,000,000	11,000,000,000.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.84785			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.72006			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.53146			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.50890			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	100.00000	91.25000		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.64000	102.59622		6.64000	102.57781			0.00	0	46,280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.51000	107.53726		8.51000	107.51265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		57.45034	100.00000	57.30648				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.09972				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.82891				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.29991				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.94787				0.00	820,200,000	410,100,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	99.94502				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.46885				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	98.43743				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.88687				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.92456				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.73000		102.39520	7.73000	102.37375				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.15876				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.18955				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.25968	7.83000	101.23820				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14181				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.18031				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.23903				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.14181				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.18031				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.83985	7.16000	101.13350				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.25573				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.24957				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.39713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37717			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.97868			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.91002			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14027			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18955			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.40241		8.73000	101.37847			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86153			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18031			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.59500	97.24323			8.59500	100.16906			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68048			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19904			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25880			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24188			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25487			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.39406			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.38792			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.35409			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.87185			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.87797			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.87253			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.43876			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.45343			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.91000		101.33227		8.91000	101.53196			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.44462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.46516			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.82000	99.56997		8.82000	99.54623			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.72369			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.76210			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.93000	95.20304		8.93000	98.54278			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.49151			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.49151			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.80523			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.53828			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.53828			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.88174			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.72690			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.72690			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.19040			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20059			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.68792		101.06155	6.67120			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	101.42130			0.00	3,695,130,600	1,847,565,300.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.17732			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63534			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.17732			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.19284			0.00	800,000,000	400,000,000.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.20059			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16801			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19284			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27814			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.27814			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27814			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40214			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.43313			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39440			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.01315			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.05176			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03632			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.73000	105.13581		6.73000	105.11658			0.00	0	596,200,000.00
TL20	On 22/02/2020	Spot Bond	9.26000	87.91527		9.26000	87.86261		9,260,000,000,000.00		1,000,000,000	1,000,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.83000	106.49758		7.83000	106.47498			0.00	0	30,177,200,000.00
TN20	On 17/09/2020	Spot Bond	9.08500	106.04619		9.08500	106.02058		18,170,000,000.00		2,000,000	19,390,700,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.07827		100.00000	1.07560			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.35500	112.34633		9.35500	112.31795			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	100.23911		9.57000	100.21323			0.00	0	17,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.61000	97.88988		9.61000	97.86450		17,298,000,000,000.00		1,800,000,000	10,654,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond		9.93000	109.07139		9.93000	109.04235			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.32000	108.55923		10.32000	108.52923			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.13834			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.48269			0.00	0	143,132,800.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.60435			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.61932			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62082			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.69448			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.84715			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.62010			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40872			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.48000		10.00000	107.45200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43711			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.46617			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22567			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.30511			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.01945			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02059			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02123			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.02488			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.03251			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.79257		100.00000	12.76055			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96335			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.70839			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.45624			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.70928			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.45070			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.87744			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.65949			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.37911			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.08615			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.81454			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.85550			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.75608			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.29497			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.94317			0.00	300,000,000	100,000,000.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.29706			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.27190			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.08745			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.70672			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.36510			0.00	300,000,000	100,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.78338		100.00000	13.74887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.13534				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.10836				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.01897				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.98066				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.80110				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.63153				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.60548				0.00	900,000,000	300,000,000.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.36724				0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.34096				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.24425				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.37740				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.11685				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.34616				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.83500		108.95212	8.83500	108.92653				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		7.53892	100.00000	7.52366				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.36490	100.00000	7.34999				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.82685				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.97904				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		68.22430	100.00000	68.09701				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.73970			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.76299			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.76403			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.59752			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.64022			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.07829		100.00000	7.06397			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.90427		100.00000	6.89030			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.87000		110.09279		6.87000	110.07225			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.60794		1.99000	234.60873			0.00	0	500,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.50000		103.19522		6.50000	103.17707			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000		105.96555		7.37000	105.94437			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.68000		107.37424		7.68000	107.35188			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.93500		107.17772		7.93500	107.15468			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.97500		107.64951		7.97500	107.62626			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.13000		98.28335		6.13000	98.26713			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06000		96.55104		6.06000	96.53521			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13000		98.26713		6.13000	98.25092			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.07000		72.98188		7.07000	72.96788			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		66.35234		100.00000	66.22645			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		35.12112		100.00000	35.05449			0.00	0	0.00

**Total for j-Bonds :** 47,547,477,140,957,000.00 57,009,242,200 65 242 847 800.00

**Grand Total:** 47,547,484,892,926,800.00 57,009,961,541 65 247 796 769.00