



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/11/2014	Any day expiry		10.97190	10.97190		10.96760	10.96760		11.21	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry		10.97740	10.97740		10.96760	10.96760		10.99	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	10.95	Put	13.79700	0.01380	25.13930	0.02514	13.797	10.99	0.00	0	2,000.00
\$ / R	On 02/12/2014	Any day expiry		10.97370	10.97370		10.97020	10.97020		9.85	0.00	0	201.00
\$ / R	On 03/12/2014	Any day expiry		10.97540	10.97540		10.98240	10.98240		10.07	0.00	0	0.00
\$ / R	On 03/12/2014	Any day expiry	10.98	Put	60.68820	0.06069	0.00000	0.00000	60.688	10.39	418,960.00	8,000	4,000.00
\$ / R	On 10/12/2014	Any day expiry		10.98820	10.98820		10.97990	10.97990		10.54	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		10.99020	10.99020		10.98180	10.98180		10.61	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.99220	10.99220		10.98380	10.98380		10.67	62,182,875.40	5,657	925,878.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00000	0.00000	0.01610	0.00002	0.000	15.19	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.00010	0.00000	0.03600	0.00004	0.000	15.77	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.01800	0.00002	0.08980	0.00009	0.018	16.34	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.06760	0.00007	0.12170	0.00012	0.068	16.51	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.16350	0.00016	0.23060	0.00023	0.164	15.91	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	892.51110	0.89251	884.21460	0.88421	892.511	15.28	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.31110	0.00031	0.41460	0.00041	0.311	15.28	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	693.34760	0.69335	685.18320	0.68518	693.348	14.02	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	1.49290	0.00149	1.76770	0.00177	1.493	13.77	0.00	0	2,490.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	1.59450	0.00159		1.87980	0.00188	1.594	13.71	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	1.70290	0.00170		1.99920	0.00200	1.703	13.65	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	1.94260	0.00194		2.26160	0.00226	1.943	13.52	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	2.21590	0.00222		2.55920	0.00256	2.216	13.39	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	2.88320	0.00288		3.27880	0.00328	2.883	13.14	0.00	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	3.07920	0.00308		3.48870	0.00349	3.079	13.08	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	4.13740	0.00414		4.68580	0.00469	4.137	12.90	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	4.45100	0.00445		5.03980	0.00504	4.451	12.86	0.00	0	44,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	5.14600	0.00515		5.82330	0.00582	5.146	12.77	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	6.38080	0.00638		7.21200	0.00721	6.381	12.64	0.00	0	3,283.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	9.06620	0.00907		10.21630	0.01022	9.066	12.42	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	11.14140	0.01114		12.52600	0.01253	11.141	12.29	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	17.76090	0.01776		19.83240	0.01983	17.761	11.98	0.00	0	22,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	283.74470	0.28374	277.77500	0.27777	283.745	11.85	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	275.15590	0.27516	269.31390	0.26931	275.156	11.81	0.00	0	3,499.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	241.64150	0.24164	236.35300	0.23635	241.642	11.63	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	225.44060	0.22544	220.45350	0.22045	225.441	11.55	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.81	Put	35.29280	0.03529	38.86130	0.03886	35.293	11.50	0.00	0	6,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	37.45180	0.03745	41.17920	0.04118	37.452	11.46	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	179.43260	0.17943	175.42620	0.17543	179.433	11.28	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	151.23120	0.15123	147.92380	0.14792	151.231	11.11	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	69.34710	0.06935	74.97360	0.07497	69.347	10.98	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.94	Put	73.08380	0.07308	78.88720	0.07889	73.084	10.93	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	76.97390	0.07697	82.95410	0.08295	76.974	10.89	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	113.22180	0.11322	110.97660	0.11098	113.222	10.84	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	91.03410	0.09103	89.46460	0.08946	91.034	10.67	455,170.50	5,000	32,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	98.83410	0.09883	105.66460	0.10566	98.834	10.67	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.04	Call	74.84680	0.07485	73.87750	0.07388	74.847	10.87	0.00	0	15,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	67.68820	0.06769	66.98090	0.06698	67.688	10.98	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.09	Call	58.03840	0.05804	57.67570	0.05768	58.038	11.13	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	162.89590	0.16290	171.03450	0.17103	162.896	11.18	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.13	Call	47.03370	0.04703	47.04160	0.04704	47.034	11.33	0.00	0	11,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	42.25560	0.04226	42.41300	0.04241	42.256	11.44	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	32.16150	0.03216	32.60180	0.03260	32.162	11.69	0.00	0	2,931.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	239.96150	0.23996	248.80180	0.24880	239.962	11.69	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.25	Call	24.32710	0.02433	24.93730	0.02494	24.327	11.95	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.26	Call	22.99150	0.02299	23.62410	0.02362	22.992	12.00	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.31	Call	17.29050	0.01729	17.99270	0.01799	17.290	12.25	0.00	0	2,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	14.54780	0.01455	15.26220	0.01526	14.548	12.41	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.39	Call	10.88520	0.01089	11.58590	0.01159	10.885	12.66	0.00	0	10,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	10.26920	0.01027	10.96320	0.01096	10.269	12.71	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	513.52190	0.51352	522.50750	0.52251	513.522	13.22	0.00	0	600.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	3.20630	0.00321	3.59680	0.00360	3.206	13.93	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	2.92070	0.00292	3.27540	0.00328	2.921	14.08	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	2.78890	0.00279	3.12670	0.00313	2.789	14.15	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.75	Call	1.70890	0.00171	1.90550	0.00191	1.709	14.98	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.78	Call	1.50420	0.00150	1.67330	0.00167	1.504	15.21	0.00	0	4,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.86	Call	1.08380	0.00108	1.19620	0.00120	1.084	15.81	0.00	0	38,000.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	0.92610	0.00093	1.01740	0.00102	0.926	16.11	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.79490	0.00079	0.86870	0.00087	0.795	16.41	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.76560	0.00077	0.83560	0.00084	0.766	16.48	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.63720	0.00064	0.69050	0.00069	0.637	16.86	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,008.43720	1.00844	1,016.89050	1.01689	1,008.437	16.86	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.61470	0.00061	0.66510	0.00067	0.615	16.93	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.45010	0.00045	0.48000	0.00048	0.450	17.61	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.21180	0.00021	0.23850	0.00024	0.212	18.76	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.20390	0.00020	0.23040	0.00023	0.204	18.82	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.02270	0.00002	0.03170	0.00003	0.023	23.05	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01950	0.00002	0.02770	0.00003	0.020	23.41	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.01650	0.00002	0.02330	0.00002	0.016	24.88	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.01790	0.00002	0.02460	0.00002	0.018	25.19	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.04540	0.00005	0.03250	0.00003	0.045	41.36	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99810	10.99810	10.98970	10.98970		10.48	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	36.77760	0.03678	39.50560	0.03951	36.778	11.20	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	202.80000	0.20280	211.26490	0.21126	202.800	11.28	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	0.98700	0.00099	1.05880	0.00106	0.987	15.95	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.09100	0.00009	0.08290	0.00008	0.091	30.59	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.00610	11.00610	10.99750	10.99750		10.62	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	215.94560	0.21595	224.36980	0.22437	215.946	11.43	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	31.61280	0.03161	32.20000	0.03220	31.613	12.25	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	345.51280	0.34551	354.70000	0.35470	345.513	12.25	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.01400	11.01400	11.00530	11.00530		10.49	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.08230	11.08230	11.07220	11.07220		10.85	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	79.71840	0.07972	83.44730	0.08345	79.718	10.46	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.30930	0.00031	1.40980	0.00141	0.309	19.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13400	11.13400	11.12310	11.12310		11.10	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	98.90650	0.09891	103.84220	0.10384	98.906	10.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.60700	0.00061	0.58640	0.00059	0.607	18.29	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.13590	11.13590	11.12490	11.12490		11.10	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.13770	11.13770	11.12670	11.12670		11.12	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.16970	11.16970	11.15880	11.15880		11.21	60,249,361.80	5,394	132,958.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	11.30060	0.01130	13.00270	0.01300	11.301	10.80	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	24.41430	0.02441	26.74830	0.02675	24.414	10.58	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	44.66610	0.04467	47.43480	0.04743	44.666	10.40	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	81.93350	0.08193	85.50770	0.08551	81.934	10.47	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	95.89370	0.09589	99.81650	0.09982	95.894	10.55	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	108.13760	0.10814	112.34150	0.11234	108.138	10.62	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	111.35040	0.11135	115.62320	0.11562	111.350	10.64	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	146.87710	0.14688	151.85120	0.15185	146.877	10.80	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	358.35670	0.35836	353.11490	0.35311	358.357	10.96	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.02	Put	197.76100	0.19776	203.55390	0.20355	197.761	11.00	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	198.76180	0.19876	196.23770	0.19624	198.762	12.19	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	473.33790	0.47334	482.05660	0.48206	473.338	12.43	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	164.26600	0.16427	162.49800	0.16250	164.266	12.75	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	162.08210	0.16208	160.36290	0.16036	162.082	12.79	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	151.66760	0.15167	150.17860	0.15018	151.668	12.98	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	110.69550	0.11070	110.07380	0.11007	110.695	13.99	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	92.91650	0.09292	92.64410	0.09264	92.916	14.60	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	54.11520	0.05412	54.52830	0.05453	54.115	16.50	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	49.86110	0.04986	50.33800	0.05034	49.861	16.79	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	48.38290	0.04838	48.88050	0.04888	48.383	16.89	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	32.28400	0.03228	32.97070	0.03297	32.284	18.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	16.68930	0.01669	18.58530	0.01859	16.689	22.92	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.19040	11.19040	11.17960	11.17960		11.46	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	117.48340	0.11748	121.44920	0.12145	117.483	10.69	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	15.78490	0.01578	16.91570	0.01692	15.785	24.76	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.19980	11.19980	11.18910	11.18910		11.44	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	299.14850	0.29915	305.57980	0.30558	299.148	11.44	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	90.48800	0.09049	90.08530	0.09009	90.488	15.41	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.25070	11.25070	11.24040	11.24040		11.62	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	128.90370	0.12890	132.10580	0.13211	128.904	10.65	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	27.47980	0.02748	27.58660	0.02759	27.480	25.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30540	11.30540	11.29540	11.29540		11.75	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	135.22270	0.13522	137.84350	0.13784	135.223	10.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	188.31190	0.18831	0.00000	0.00000	188.312	10.89	759,435.90	3,655	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	214.71680	0.21472	0.00000	0.00000	214.717	13.85	1,518,871.80	7,310	3,655.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	33.62770	0.03363	32.89840	0.03290	33.628	24.90	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33570	11.33570	11.32630	11.32630		11.81	13,602,840.00	1,200	29,664.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	121.05500	0.12105	124.85590	0.12486	121.055	10.58	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	125.60430	0.12560	129.59150	0.12959	125.604	10.56	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	142.11340	0.14211	142.09700	0.14210	142.113	10.67	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	211.84640	0.21185	213.65620	0.21366	211.846	11.08	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	220.58020	0.22058	222.61550	0.22262	220.580	11.13	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	257.45230	0.25745	260.42910	0.26043	257.452	11.31	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	267.14470	0.26714	270.36510	0.27037	267.145	11.36	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	374.08780	0.37409	379.79080	0.37979	374.088	11.81	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	437.61440	0.43761	442.33260	0.44233	437.614	12.15	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	311.56330	0.31156	307.67820	0.30768	311.563	12.82	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	140.84350	0.14084	139.17250	0.13917	140.844	16.21	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	111.00250	0.11100	109.52500	0.10953	111.003	17.33	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	97.71730	0.09772	96.32670	0.09633	97.717	17.99	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	86.00860	0.08601	84.69560	0.08470	86.009	18.72	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.36220	11.36220	11.35340	11.35340		12.01	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	144.82440	0.14482	146.50690	0.14651	144.824	10.65	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	37.11360	0.03711	36.76760	0.03677	37.114	24.65	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.42480	11.42480	11.41730	11.41730		12.22	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	156.54790	0.15655	157.06120	0.15706	156.548	10.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	44.36960	0.04437	44.24160	0.04424	44.370	24.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.47970	11.47970	11.47350	11.47350		12.52	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	166.53520	0.16654	164.50840	0.16451	166.535	10.99	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	50.82020	0.05082	50.06320	0.05006	50.820	24.43	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.51440	11.51440	11.50840	11.50840		12.53	0.00	0	4,785.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	113.33820	0.11334	113.55870	0.11356	113.338	11.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,036.02750	1.03603	1,030.25660	1.03026	1,036.028	11.03	0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	226.98930		0.22699		227.40310	0.22740	226.989	11.09	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	750.11960		0.75012		744.58670	0.74459	750.120	11.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	235.71960		0.23572		236.18670	0.23619	235.720	11.14	0.00	0	4,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	376.37710		0.37638		373.85330	0.37385	376.377	14.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	283.37280		0.28337		281.87480	0.28187	283.373	15.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	213.44850		0.21345		212.70960	0.21271	213.448	17.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	155.33150		0.15533		155.84540	0.15585	155.331	22.59	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.54150		11.54150		11.53550	11.53550		12.68	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	171.86200		0.17186		172.73570	0.17274	171.862	11.02	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.18650		0.05719		57.98370	0.05798	57.186	24.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.59970		11.59970		11.59360	11.59360		12.81	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	177.35690		0.17736		179.26330	0.17926	177.357	11.08	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	69.68800		0.06969		71.21300	0.07121	69.688	24.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.65400		11.65400		11.64790	11.64790		12.92	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	180.67160		0.18067		183.44350	0.18344	180.672	11.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	65.65840		0.06566		67.60570	0.06761	65.658	24.11	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.68650		11.68650		11.68030	11.68030		13.08	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	967.13490		0.96713		963.87400	0.96387	967.135	11.26	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	230.63490		0.23063		233.57400	0.23357	230.635	11.26	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	934.04010		0.93404		930.84920	0.93085	934.040	11.29	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	319.52970		0.31953		321.19350	0.32119	319.530	16.81	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.70730		11.70730		11.70110	11.70110		13.08	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	186.07910		0.18608		188.61580	0.18862	186.079	11.19	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	62.37300		0.06237		63.97560	0.06398	62.373	23.88	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.99220		10.99220		10.98380	10.98380		10.67	0.00	0	1,757.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.16970		11.16970		11.15880	11.15880		11.21	201,054.60	18	578.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	23,501.51110		0.23502		23,171.29590	0.23171	23,501.511	11.72	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.33570		11.33570		11.32630	11.32630		11.81	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.51440		11.51440		11.50840	11.50840		12.53	0.00	0	25.00
£ / R	On 02/12/2014	Any day expiry			17.28450		17.28450		17.32470	17.32470		8.97	0.00	0	0.00
£ / R	On 02/12/2014	Any day expiry	17.25	Call	93.26160		0.09326		122.38030	0.12238	93.262	9.27	0.00	0	6,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.31240		17.31240		17.34530	17.34530		9.62	432,810.00	25	48,330.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	156.97270		0.15697		140.53640	0.14054	156.973	9.80	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	221.98070		0.22198		202.16890	0.20217	221.981	10.16	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,189.04710		1.18905		1,156.76030	1.15676	1,189.047	13.76	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.14140		0.00014		0.21750	0.00022	0.141	16.21	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.10780		0.00011		0.16040	0.00016	0.108	16.96	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.43510		17.43510		17.46530	17.46530		10.06	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	847.46830		0.84747		821.32320	0.82132	847.468	10.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,104.42090		1.10442		1,076.72190	1.07672	1,104.421	11.72	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,227.94310		1.22794		1,199.74200	1.19974	1,227.943	12.14	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.95280		0.00195		2.05520	0.00206	1.953	18.22	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.69430		0.00169		1.86680	0.00187	1.694	20.54	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.68900		0.00169		1.86350	0.00186	1.689	20.61	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.57970		17.57970		17.60900	17.60900		10.93	0.00	0	9,354.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	100.51780		0.10052		95.21150	0.09521	100.518	10.38	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	173.27570		0.17328		165.16720	0.16517	173.276	10.55	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	92.33880		0.09234		96.90470	0.09690	92.339	13.10	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	69.55290		0.06955		73.33130	0.07333	69.553	13.40	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	48.04440		0.04804		50.70340	0.05070	48.044	14.09	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.82690		17.82690		17.85910	17.85910		11.61	0.00	0	1,842.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.09420		18.09420		18.13240	18.13240		12.31	0.00	0	695.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09343		0.09343		0.09341	0.09341		14.75	0.00	0	14,263.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09505		0.09505		0.09500	0.09500		13.66	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09656		0.09656		0.09652	0.09652		14.47	0.00	0	25.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.72700		13.72700		13.73060	13.73060		9.68	6,177,150.00	450	73,710.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	116.20440		0.11620		118.19320	0.11819	116.204	9.87	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	297.16430		0.29716		296.89450	0.29689	297.164	11.03	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	439.10060		0.43910		437.83380	0.43783	439.101	11.78	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.46060		0.00046		0.62320	0.00062	0.461	17.68	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.29220		0.00029		0.38900	0.00039	0.292	18.35	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.22770		0.00023		0.29980	0.00030	0.228	18.73	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.95770		13.95770		13.95870	13.95870		10.57	0.00	0	34,857.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	97.61870		0.09762		99.46420	0.09946	97.619	9.95	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	242.07260		0.24207		244.42040	0.24442	242.073	10.40	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	347.62320		0.34762		349.99200	0.34999	347.623	10.70	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	359.96400		0.35996		362.33140	0.36233	359.964	10.75	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	90.67230		0.09067		93.06540	0.09307	90.672	13.38	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	85.85350		0.08585		88.18340	0.08818	85.854	13.52	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	69.47940		0.06948		71.56770	0.07157	69.479	14.07	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	67.37310		0.06737		69.42570	0.06943	67.373	14.16	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	65.34710		0.06535		67.36610	0.06737	65.347	14.24	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	61.97690		0.06198		63.94990	0.06395	61.977	14.37	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	51.84120		0.05184		53.81070	0.05381	51.841	14.60	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.17580		14.17580		14.17880	14.17880		11.17	0.00	0	7,900.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	130.47990		0.13048		133.97080	0.13397	130.480	10.05	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	190.51660		0.19052		194.38310	0.19438	190.517	13.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.41650		14.41650		14.42420	14.42420		11.71	0.00	0	266.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.65350		14.65350		14.66160	14.66160		12.26	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	317.54750		0.31755		317.76060	0.31776	317.548	10.75	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	335.38420		0.33538		338.65290	0.33865	335.384	15.81	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			545.15100		545.15100		545.59200	545.59200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			554.00200		554.00200		554.45600	554.45600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			454.14900		454.14900		454.26900	454.26900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			461.52300		461.52300		461.65000	461.65000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			539.97900		539.97900		541.53600	541.53600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			548.74700		548.74700		550.33400	550.33400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 05/02/2015	Index Future			491.50300		491.50300		491.88500	491.88500			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			499.48400		499.48400		499.87700	499.87700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			508.10400		508.10400		508.50900	508.50900			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.39940		9.39940		9.34730	9.34730		8.69	0.00	0	12,517.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	97.51220		0.09751		137.17920	0.13718	97.512	9.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	404.49820		0.40450		455.82010	0.45582	404.498	11.88	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.85410		0.00085		0.82520	0.00083	0.854	14.01	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.04650		0.00005		0.04630	0.00005	0.047	19.91	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.04000		0.00004		0.03910	0.00004	0.040	20.32	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.48540		9.48540		9.43000	9.43000		9.24	0.00	0	15,047.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56580		9.56580		9.51180	9.51180		10.36	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.65470		9.65470		9.60300	9.60300		11.11	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.74610		9.74610		9.76900	9.76900		8.42	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.88070		9.88070		9.90180	9.90180		9.51	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			0.01200		0.01200		-0.21840	-0.21840			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			799.26080		799.26080		792.77630	792.77630			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			899.25230		899.25230		892.74250	892.74250			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			378.80740		378.80740		-379.93020	-379.93020			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			699.31480		699.31480		693.05650	693.05650			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future			10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.42010		11.42010		11.41610	11.41610		10.27	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.61770		11.61770		11.61110	11.61110		11.50	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78690		1.78690		1.78480	1.78480		9.77	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80130		1.80130		1.79960	1.79960		10.55	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.04374		125.04374		125.05759	125.05759			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.57287		125.57287		125.58858	125.58858			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.29955		87.27357		9.28512	87.38491			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.37325		84.90244		9.35826	85.01649			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.43758		86.38441		9.42201	86.50135			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	489.38100		489.38100		489.57800	489.57800			0.00	0	411.00
GOVI	On 07/05/2015	GOVI	497.32700		497.32700		497.53300	497.53300			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	505.91100		505.91100		506.12500	506.12500			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	119.00413		119.00413		119.01875	119.01875			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.94609		120.94609		120.96244	120.96244			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	127.08621		127.08621		127.10169	127.10169			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	129.16005		129.16005		129.17742	129.17742			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	130.42287		130.42287		130.29176	130.29176			8,999,178.03	69	5,638.00
I2046	On 07/05/2015	Bond Future	131.18048		131.18048		131.04875	131.04875			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 05/02/2015	Bond Future	139.05892		139.05892		138.90229	138.90229			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.32801		141.32801		141.17051	141.17051			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	226.28900		226.28900		226.26200	226.26200			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.98100		229.98100		229.95600	229.95600			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.96900		233.96900		233.94500	233.94500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	613.06400		613.06400		613.06500	613.06500			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	623.11000		623.11000		623.11300	623.11300			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.14000		93.86000		6.13000	93.87000			0.00	0	2,850.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.18000		93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.24000		93.76000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.26000		93.74000		6.27000	93.73000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.50000		93.50000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.71000		93.29000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.83000		93.17000		6.83000	93.17000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12170		0.12170		0.12150	0.12150		12.18	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06210		0.06210		0.06160	0.06160		21.19	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05830		0.05830		0.05830	0.05830			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24880		1.24880		1.25010	1.25010			0.00	0	60.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24960		1.24960		1.25090	1.25090			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.25050		1.25050		1.25180	1.25180			0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.71856		122.80932		7.71913	122.80432		7.58	0.00	0	44,684.00
R186	On 05/02/2015	Bond Future	8.00	Put	677.10000		0.67710		688.01000	0.68801	677.100	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	569.90000		0.56990		580.03000	0.58003	569.900	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	7.24000		0.00724		7.74000	0.00774	7.240	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.75949		124.80378		7.75993	124.80000		7.66	0.00	0	1.00
R186	On 06/08/2015	Bond Future			7.78707		121.68044		7.78736	121.67799		8.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future			7.79287		123.93962		7.79310	123.93771		7.83	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	808.32000		0.80832		812.01000	0.81201	808.320	8.28	0.00	0	2,600.00
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 05/02/2015	Bond Future			288.87508		288.87508		288.91050	288.91050			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.58860		293.58860		293.62809	293.62809			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
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.28659		237.28659		237.31542	237.31542			0.00	0	50,629.00
R202	On 07/05/2015	Bond Future			241.15830		241.15830		241.19052	241.19052			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.44012		105.33496		7.44072	105.33133		5.74	0.00	0	10,322.00
R2023	On 07/05/2015	Bond Future			7.47558		103.12063		7.47601	103.11809		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.49475		104.92005		7.49500	104.91861		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	145.48000		0.14548		146.89000	0.14689	145.480	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 05/02/2015	Bond Future			6.50062		107.47377		6.49561	107.48585		1.83	0.00	0	13,903.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,819.56000		2.81956	2,831.66000	2.83166		2,819.560	2.03	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.49113		105.05183		6.48501	105.06526		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.41901		106.88524		6.41152	106.90003		1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.14088		99.01031		8.13635	99.04879			0.00	0	4,663.00
R2030	On 07/05/2015	Bond Future			8.18823		100.61885		8.18344	100.65897			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.34424		102.14668		8.32442	102.32484			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.39337		99.64983		8.37284	99.83196			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.43227		101.38933		8.41101	101.57572			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.47701		100.45768		8.46740	100.55300			0.00	0	13,851.00
R2037	On 07/05/2015	Bond Future			8.52647		102.08982		8.51649	102.18768			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.56775		99.61160		8.55737	99.71231			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.80213		105.11464		6.79732	105.13113		2.87	21,022,928.00	200	10,267.00
R204	On 07/05/2015	Bond Future			6.82244		106.82167		6.81689	106.83957		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			6.80847		104.64659		6.80207	104.66594		3.00	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	46.96000		0.04696		46.65000	0.04665	46.960	3.21	0.00	0	699.00
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 05/02/2015	Bond Future			8.59638		101.86799		8.58166	102.02665			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.64530		103.52298		8.63008	103.68530			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.68662		100.94448		8.67087	101.11085			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.57696		105.82342		8.56224	105.98725			0.00	0	40,873.00
R2048	On 07/05/2015	Bond Future			8.62149		103.11073		8.60630	103.27815			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.65798		104.91010		8.64228	105.08169			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/02/2015	Bond Future			7.01472		101.47927		7.00998	101.49886		3.78	267,499,355.72	2,636	33,719.00
R207	On 07/05/2015	Bond Future			7.04655		103.12765		7.04124	103.14861		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,883.45000		2.88345	2,903.13000	2.90313		2,883.450	3.97	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.05254		101.28292		7.04657	101.30538		4.00	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,245.43000		2.24543	2,263.12000	2.26312		2,245.430	4.06	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.20739		100.21867		7.19755	100.26614		4.63	0.00	0	52,091.00
R208	On 07/05/2015	Bond Future			7.24070		98.44606		7.23012	98.49536		4.92	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.25355		100.16421		7.24216	100.21543		4.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	95.06000		0.09506	93.39000	0.09339		95.060	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.23351		98.61955		7.22138	98.67223		4.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	339.65000		0.33965	334.23000	0.33423		339.650	5.18	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.38420		81.30250		8.36946	81.42403		11.37	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.42766		79.47462		8.41243	79.59897		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.46208		80.86185		8.44635	80.98922		12.58	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	416.47000		0.41647	407.44000	0.40744		416.470	13.26	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.66548		177.66548		177.68707	177.68707			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.48671		178.48671		178.51092	178.51092			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 05/02/2015	Bond Future			132.60709		132.60709		132.62614	132.62614			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.77116		134.77116		134.79220	134.79220			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 05/02/2015	Bond Future		137.52895	137.52895		137.54610	137.54610			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future		139.77337	139.77337		139.79251	139.79251			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.20210	92.52342		8.19249	92.60192		9.73	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future		8.24537	90.48088		8.23536	90.56167		10.49	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.27883	92.05976		8.26841	92.14291		10.70	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.48525	82.20957		8.47052	82.33735		11.96	30,253,121.76	368	7,459.00
R214	On 07/05/2015	Bond Future		8.52763	80.25282		8.51243	80.38350		12.96	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.56187	81.65329		8.54618	81.78715		13.26	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,494.40000	20,494.40000		20,490.55000	20,490.55000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.95270	4.95270		4.94860	4.94860		4.76	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.93710	4.93710		4.93440	4.93440		6.08	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future		1.73540	1.73540		1.73050	1.73050		19.27	0.00	0	13.00
Total for Derivatives :											473,773,113.51	39,982	4181749.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15791			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.68000	101.90111		6.68000	101.88299			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41245			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.95500	106.51097		7.95500	106.48802			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.97976			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.63000	105.37867		8.63000	105.35421			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	103.48200		10.00000	103.45500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.14128			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.22225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	8.82000	98.52025	8.82000	98.49676					127,687,140,000,000.00	14,477,000,000	7,538,500,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.97467	100.00000	9.93081					0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.35050	10.84000	100.32124					0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.80000	101.86753	6.80000	101.84895					0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.17636					0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.27000	105.13749	8.27000	105.11395					0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	104.54600	10.00000	104.51890					0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	125.84165	2.30000	272.04882					0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41825					0.00	16,880,000,000	8,280,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.08175					0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.57061					0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.63209					0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.67294					0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.07211					0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80325					0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.49332					0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.32620	100.00000	98.57726					0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000	173.07899	2.04000	173.06935					0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.40520	2.76000	165.39282					0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.24399	2.17000	176.23360					0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.77261	1.82000	185.76335					0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.46625	79.65526	7.46625	79.63955					0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.46625	79.65526	7.46625	79.63955					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.84000		0.00		0	0.00	
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.53451		0.00		0	0.00	
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.98000		0.00		0	0.00	
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.02000		0.00		0	0.00	
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.45000		0.00		0	0.00	
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	91.08000		0.00		0	0.00	
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	90.47000		0.00		0	0.00	
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10763		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.99198		0.00		0	0.00	
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	90.12000		0.00		0	0.00	
ABN50	On 21/12/2014	Spot Bond	6.86500	104.00334	6.86500	103.98385		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	89.40000		0.00		0	0.00	
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26253		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	6.97000	107.78330	6.97000	107.76291		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00146		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	87.49000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.95000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.64000	95.00019	2.64000	108.92593		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.41500	102.54560	2.41500	161.53182		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.31000	117.41507	2.31000	214.93509		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.64000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.01000	94.10924		9.01000	94.72530			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	97.19000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.63454			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	92.94000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.03000			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	109.27847		9.63000	109.25960			0.00	0	0.00
ABN77		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.39000			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	9.08500	114.93088		9.08500	114.90298			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.33500	93.47990		8.33500	93.45893			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.44000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58000			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	9.18000	114.19833		9.18000	114.17032			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.79000			0.00	0	0.00
ABN91		On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.79474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.67497			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.62000		108.52074		7.62000	108.49832			0.00	0	1,500,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.34000		106.67042		8.34000	106.64648			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.84000		101.30243		6.84000	101.28397			1,368,000,000,000.00	200,000,000	100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.36500		99.30668		8.36500	99.28432			0.00	0	640,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.28000		98.57401		9.28000	98.54931			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.32000		104.42725		7.32000	104.40651			7,320,000,000,000.00	1,000,000,000	2,200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		217.76553		2.11000	275.89308			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		128.28042		1.49000	131.13626			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000		130.65362		2.15000	133.27030			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00493		100.00000	0.00491			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		65.67981		100.00000	65.52070			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13000		104.59877		11.13000	104.56748			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30639			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.57523		100.00000	6.55912			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31377			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.41813			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		39.19141		100.00000	39.09543			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29901			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.64985		11.00000	66.63079			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.08251		100.00000	25.02107			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68158			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83996			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61095			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.65867			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.67967			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.86282			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.86282			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.87934			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.87934			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.84631			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.83471			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59534			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46389			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.63006			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.67755			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.69659			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.65843			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.57279			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.76500	106.99682		8.76500	106.97133			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.80261			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.46308			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.78108			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.88167			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	169.91627			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.61086			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.60623			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97929			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.60464			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.42173			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32737			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.58898			0.00	0	540,000,000.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30644			0.00	0	1,800,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.87572			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.61661			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.71338			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43351			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40102			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46409			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58245			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51559			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43925			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46027			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.03230		10.23000	102.00418			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44880			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.46710			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.89500	107.73482		8.89500	107.70920			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57665			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.38020		1.75000	117.42760			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60505			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46200			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54596			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.59345			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49845			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.88877			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65875			0.00	4,209,000,000	4,209,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.24408			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48134			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.63361			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.58395			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.54317			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.62414			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.64895			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.87618			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.13296			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.65477			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.65477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74536			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.55546			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74847			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.71408			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74536			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.90005			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.68723			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.66943			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.53151			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.40052			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46043			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44712			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.21751			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.48324			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.50599			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54596			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.46233			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.46043			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.59371			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38015			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71137			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69194			0.00	6,000,000,000	3,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond	100.00000	21.13225		100.00000	20.97363		400,000,000,000,000.00	4,000,000,000	20,000,000,000.00	
ADCP08	On 27/11/2014	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
ADCP09	On 02/03/2015	Spot Bond	100.00000	85.62098	100.00000	85.43322				100,000,000,000,000.00	1,000,000,000	1,000,000,000.00
ADCP10	On 29/05/2015	Spot Bond	100.00000	72.14833	100.00000	72.01571				740,000,000,000,000.00	7,400,000,000	4,000,000,000.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.69587	100.00000	21.64331				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.51544	100.00000	13.47278				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.87984				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.96526				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.07902				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.84370				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.40500	99.72727	7.40500	99.70735				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.08108				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.25459				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.26500	102.94487	8.26500	102.92185				1,653,000,000,000.00	200,000,000	3,020,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000	115.47005	9.18000	115.44158				0.00	0	200,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.96000	107.15297	6.96000	107.13271				16,982,400,000,000.00	2,440,000,000	2,200,000,000.00
AIR04	On 29/05/2024	Spot Bond	8.75000	103.25458	8.75000	103.23015				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.58634	100.00000	12.55833				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.55000	103.68243	9.55000	103.65571				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66500	165.86246	2.66500	165.85038				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87286				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.87104				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.87526				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.42801				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.77452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51721				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.08319				0.00	1,930,000,000	1,930,000,000.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40448				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.49845				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81595				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.80378				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	105.86000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	93.54000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.84109				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.92968				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	130.28759	2.56000	296.06438				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17054				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	101.85941				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.03994				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.42448				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	97.16472				0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.96514				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.45994			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.57500	162.97385		2.57500	206.93005			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	27.09527		100.00000	26.92415			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.66013		100.00000	16.49211			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.77779		100.00000	16.60859			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.24829		100.00000	16.08442			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.60230			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.36535			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34633			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33720			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.36500	106.26755		8.36500	106.24362			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14184			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.69336			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.95798			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46898			0.00	0	70,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.15453			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.91000	102.89763		8.91000	102.87313			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.21000	105.47450		7.21000	105.45398		10,460,268,000,000.00	1,450,800,000	725,400,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	36.61002		100.00000	36.44902			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	104.21482			0.00	3,940,018,000	1,970,009,000.00
BAW8	On 02/10/2017	Spot Bond		8.22000	105.91232		8.22000	105.88888			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.77875	103.92087		10.77875	103.33129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	10.90280		102.27655		10.90280	102.18826			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91756		102.24662		10.91756	102.17160			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.85685			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93409		102.36443		10.93409	102.14822			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.35320		103.10379		11.35320	103.08999			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.89899			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.89899			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.89906			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02875		101.85207		11.02875	101.84497			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.99257		103.13961		10.99257	102.27934			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90280		102.27655		10.90280	102.18826			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.83424		102.96289		10.83424	102.50508			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.96777		98.52220		9.96777	102.13402			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.80635			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78636			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78636			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.42478		101.98250		10.42478	101.88482			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.99500		102.10125		10.99500	102.07116			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73626			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.92000		75.74255		10.92000	100.04178			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.64637			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.57704		9.28000	101.55763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.76132			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.76500		72.40845		10.76500	102.40844			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.71121			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.75296			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.75296			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.69115			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.77238			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.77238			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.69450			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.71375			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.77247			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30071			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.39352			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.77875		104.39568		13.77875	103.82295			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.87139		103.47456		14.87139	103.45616			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.72344		103.32598		13.72344	102.97407			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.29430			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.29430			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.29430			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.37732			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.00317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.66043	100.00000	23.61554				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.77568	100.00000	21.72292				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.81831	100.00000	19.77030				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.23353	100.00000	12.20389				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.23353	100.00000	12.20389				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.79091	100.00000	14.75508				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.81607	100.00000	12.78502				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.84273				0.00	0	1,600,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.80305				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01516				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07498				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.34408	100.00000	8.32364				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.34408	100.00000	8.32364				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000	104.77548	2.01000	182.02289				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.70000	100.93439	7.70000	163.05123				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.70000	102.24351	7.70000	163.32294				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.08500	101.27188	8.08500	101.24982				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.87882				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.36500	100.56885	7.36500	100.54876				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.76873				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86978			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92532			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98083			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13580			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.22049		100.00000	23.16424			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	100.67033			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68331			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68763			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73948			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80853			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54845			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.66415			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.69570			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.77000	103.99427		7.77000	103.97237			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.79034			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95844			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.33664			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.51500	102.32701		10.51500	101.47697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01039			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26663			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.07500	69.58407		8.07500	106.65126			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.80946			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.65270			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.08618			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18190			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.20998			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.17953			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18829			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20420			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26999			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.38027			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.66807		100.00000	65.50723			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.84269			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86642			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.03537			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.07692			0.00	800,000,000	200,000,000.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.82606			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.10614			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.00318			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.91761			0.00	1,000,000,000	2,000,000,000.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.55274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.24073			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.63871			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.49812			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	28.80747	100.00000	28.73769			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57569			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.26313			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	8.92000	110.09373	8.92000	110.06720			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	106.39521			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.82000	102.97698	8.82000	102.95243			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	11.96500	100.77139	11.96500	100.73905			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.81365			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	10.92500	105.87419	10.92500	105.84359			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.34532			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	8.81000	101.72512	8.81000	101.70090			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	98.72223			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.36500	101.90569	11.36500	101.87509			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.21855			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.25013			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.52355			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.66000	95.78581	9.66000	95.76084			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.55000	122.93876	9.55000	122.90743			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.83000	110.57097	9.83000	116.33276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	8.71000	118.79974		8.71000	118.77176			0.00	0	205,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.79216			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.12000	103.23988		11.12000	103.20903			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.46891			0.00	0	0.00
CGR13/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.55914			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54620		10.00000	104.51890			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59398			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79527			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.02131			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.75456			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51997			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.57869			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.64621			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40758			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40348			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42516			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40717			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61097			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.31007			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.21371		10.11000	104.18579			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18572			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.70758		2.76000	121.69851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.82921	3.14000	121.64452			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.09864	8.25000	102.07584			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.85000	128.92389	2.85000	123.06413			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	126.79860	2.40000	121.03691			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.24805			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.21000	101.58896	8.21000	101.56651			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.90099			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91931			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.26000	101.66405	8.26000	101.64145			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.26000	101.66405	8.26000	101.64145			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.31000	100.51244	8.31000	100.49008			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.64915			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.81328			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.97725			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.54600	10.00000	104.51890			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.54600	10.00000	104.51890			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.97725			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.54600	10.00000	104.51890			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.35792			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67124			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14496			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.15371			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.51424	9.35000	102.48880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	102.51424		9.35000	102.48880			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12380			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12412			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.68752			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50839			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56730			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.57041			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50839			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50839			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56550			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.39454			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.99278			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.50057			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.50057			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.50057			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89608			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.69500	105.13807		8.69500	105.11335			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.56050			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86869			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90326			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89398			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14720			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14806			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13622			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.67943			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87735			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.67462			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.46308			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47944			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.84734			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.48855			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87933			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65271			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.04773			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37775			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63475			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42017			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.75795			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37759			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53667			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52750			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.06277			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.15965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.15654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.84228			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.93424			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	125.24993			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.40465			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.29000	97.91535		10.29000	96.43078			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.81000	97.33236		10.81000	97.95440			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46049			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.76812			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.39567			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82912			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74097			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.58238		8.80500	100.74062			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.55546			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83725			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.70713			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.62575			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.65423			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.76433			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68738			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20118			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.33585			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.13309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.84007				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46049				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	111.91187				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	111.95752				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75859				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.04304				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46888				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.32156				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.91616				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47731				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.71119				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75133				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.46050				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42698				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.72142				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.99723				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.26031				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.69008				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80663				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.41860				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.40372	10.55000	101.95004				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.47000	107.97243	9.47000	108.53953				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.52941				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.63292			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.61000		109.38720		11.61000	110.07005			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.67603			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.64000		109.84014		11.64000	109.67142			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.07000		109.21068		10.07000	109.06500			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.67603			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.80564			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.87815			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.73206			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.76433			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55546			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52247			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.96000		106.32235		8.96000	106.19371			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80134			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.71688			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.09491		10.55000	102.06593			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.18286		11.00000	99.45090			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.83093			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.74536			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83766			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.40000		106.07740		11.40000	105.91509			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.91227			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.55546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.87541			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.65993			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.63372			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.09910			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91103			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79505			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	87.14207			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.84147			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.78720		7.01000	40.39787			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	172.10200			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		8.08500	101.27188		8.08500	144.55875			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.70000	37.00167		7.70000	163.05123			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.70000	37.43280		7.70000	163.32294			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.81596			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.76308			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20021			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20021			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66821			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.56133			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58238			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18779			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58395			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.44332			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.51745			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.50795			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.51745			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.03739			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.12384			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.43377		8.87000	105.87228			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.17000		102.41581		8.17000	102.39340			0.00	0	1,080,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.60000		114.81803		9.60000	114.78862			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.01000		102.49099		8.01000	102.46900			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.17000		109.63885		9.17000	109.61169			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.25000		105.61264		9.25000	105.58656			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.60000		98.71007		9.60000	98.68465			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.43000		100.01594		10.43000	99.98801			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.43000		92.97956		10.43000	92.95373			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.05947			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.90480			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.12253			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.46562			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82089			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.93500		101.71057		10.93500	104.90572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.74189	100.00000	11.71313				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.75510	100.00000	4.74009				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.63427	100.00000	11.59755				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.70313				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.49500		100.40548	7.49500	99.58899				0.00	0	630,000,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.10338				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.96503				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.18840				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		98.91599	100.00000	99.18478				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		52.58554	100.00000	52.19084				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.84378				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.19031				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.63415				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	102.25558				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	98.50223				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	102.03926				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.33724				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	102.29482				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.77381				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.79379				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.16000		108.45740	8.16000	108.43370				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.06000		110.84263	7.06000	110.82162				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.95000		109.25395	7.95000	109.23081				0.00	0	1,470,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	8.21000	113.17509		8.21000	113.15036			135,081,593,000.00	16,453,300	2,270,000,000.00
DV24	On 18/02/2024	Spot Bond	8.88000	107.78999		8.88000	107.76454			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.10000	110.76841		9.10000	110.74163			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.86494			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.43067			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27077			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.16008			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43141			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18761			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.35889			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41886			0.00	0	100,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24121			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500	132.11713		7.43500	132.09092			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.29428			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
EL15	On 29/06/2015	Spot Bond	0.20000	102.88343		0.20000	137.00969			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05500	123.57558		2.05500	123.56860			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06500	111.02387		2.06500	111.01758			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	111.99249		2.07500	111.98621			1,245,000,000,000.00	600,000,000	9,250,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.54601		2.16000	102.53999			27,648,000,000,000.00	12,800,000,000	6,400,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.06000	110.14438		9.06000	110.11786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.91000	110.95662		8.91000	110.92990			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.48000	104.26276		9.48000	104.23608			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500	96.16805		9.72500	97.76942			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.87500	107.36053		9.87500	105.03824			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.30213			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	94.62210			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.63944			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.53356			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51326			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26672			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.48640			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.46880		100.00000	66.25900			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	89.47511		100.00000	89.27083			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99000	106.44231		10.99000	106.41137			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.68749			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.61708			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48514			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.34500	99.31639		9.34500	99.29146			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.24677			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.06513			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	100.30882			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.32761			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.63905			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.54600		10.00000	104.51890			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27715			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28830			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27492			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28421			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28261			0.00	90,000,000	45,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.27883			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.11000		102.43907		7.11000	102.41941			0.00	0	40,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500		106.81420		7.30500	106.79314			113,974,071,000.00	15,602,200	26,417,402,200.00
ES23	On 25/01/2023	Spot Bond	8.05000		115.00050		8.05000	114.97585			154,684,775,000.00	19,215,500	4,611,034,500.00
ES26	On 02/04/2026	Spot Bond	8.41000		97.25670		8.41000	97.23469			101,180,613,285,000.00	12,030,988,500	14,759,188,500.00
ES33	On 15/09/2033	Spot Bond	9.23500		86.25431		9.22000	86.34996			4,106,407,395,000.00	444,657,000	33,351,557,000.00
ES42	On 25/04/2042	Spot Bond	9.28500		93.12049		9.28500	93.09728			0.00	0	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.26002			0.00	0	400,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.26801			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14827			0.00	0	2,000,000,000.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94151			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41001			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.21513			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.66784			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.56452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04627			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19573			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.03592		100.00000	11.00918			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.74028		100.00000	10.71426			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.62199			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.21008			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.81121			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.93732			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.86500	102.57997		8.86500	102.55566			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.54432			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54425			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.78103			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.26347			0.00	0	620,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.97849			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.97811			0.00	0	320,000,000.00
FRB14	On 02/06/2026	Spot Bond	9.66000	102.33025		9.66000	101.58719			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.56500	109.99540		10.56500	109.96446			0.00	0	570,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76355			0.00	0	60,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	132.38991		2.15000	133.27030		4,859,000,000,000.00	2,260,000,000	1,130,000,000.00	
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.33658		2.14000	275.28183			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35500	105.15402		2.35500	111.77081			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39500	102.77537		2.39500	161.89386			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.29010		2.20000	221.52485		660,000,000,000.00	300,000,000	150,000,000.00	
FRBN04	On 15/09/2015	Spot Bond	7.24000	107.57167		7.24000	107.55054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.77900	63.82244		7.77900	63.18095			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45000	40.88865		9.45000	39.98001			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.57758		9.69000	38.65918			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	82.48620		100.00000	82.31471			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.94347			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85915			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61102			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76755			0.00	815,400,000	815,400,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74536			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66372			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94218			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71688			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.19970		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82505			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.24752			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.18128			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	19.63491	100.09221	19.58678			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.55926			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.52186			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.06881			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.16769			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.72929			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.74840			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.59761			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.63144			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.13396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.60295			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		59.17137		13.22500	59.15022			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.51176			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.51365			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.22167			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.58206			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500		96.72589		3.58500	100.06139			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.65044			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.65044			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.23060			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46049			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.67186			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.55546			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51936			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.64298			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.77761			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.44432			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.63636			0.00	869,760,000	869,760,000.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.86258			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.03926			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61625			0.00	543,600,000	543,600,000.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.99847			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.63144			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.63144			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54851			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.26143			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.33005			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42625			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08059			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.72257			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06497			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40832			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04204			0.00	0	420,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04486			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00250			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91100			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00250			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90734			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.57060			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.81580		8.75000	98.83257			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.44232			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.95065		100.00000	9.91924			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.09163		100.00000	9.06293			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.53443			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.57925		100.00000	1.57106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.41081			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	24.99372		100.00000	24.80613			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.53257			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	0.50012		100.00000	0.49341			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	22.85630		100.00000	22.68474			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.53253			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.67079		100.00000	10.59070			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.53124			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.50470			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.60191			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.56536			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000	99.65961		2.96000	126.51982			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.43556			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.42990			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.42990			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.24709			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.73498			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.72547			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91405			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77672			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000	116.97497		3.49000	122.31477			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.75600			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.77317			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000	107.53916		3.54000	121.92642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.52000	105.15403		3.52000	122.08159			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	102.15501		2.81000	127.58020			0.00	0	390,000,000.00
FRC74	On 20/09/2016	Spot Bond		2.88000	101.43695		2.88000	134.86154			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87041			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.53458			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74458			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.40258			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02692			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.95445			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67512			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67322			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.70331			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49590			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.85275		100.00000	10.82617			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	32.84934		100.00000	32.76800			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	61.69354		100.00000	61.50092			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	17.62428		100.00000	17.56866			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.98878		100.00000	6.90078			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.95000	151.65640		4.95000	151.63612			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32003			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.89737			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.98517			0.00	0	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.28689			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.19056			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.22747			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.98866			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.93800		83.96729		1.93800	107.47327			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35000		104.43905		2.35000	137.20831			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.82291			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.09195			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.09195			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.77405			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49000		101.97508		2.49000	110.70509			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		208.93936		2.51000	208.85951			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46000		111.30185		2.46000	111.29445			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.02369			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		208.04533		2.54000	207.96628			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.85992			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.92099		2.44000	110.91368			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55000		109.54519		2.55000	109.53764			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19635			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.78100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45898			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.65500		108.28602		2.65500	107.53023			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.23504		2.66000	259.02502			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		111.49647		2.71000	257.19056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond	2.37000		97.62028		2.37000	97.71974			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		159.18763		2.74000	202.12900			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		122.64366		2.65000	265.13279			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		127.24253		2.15000	275.07843			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.68303		2.87000	260.89275			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		101.76869		2.62000	129.30457			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.75208			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		133.27807		2.15000	129.19534			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.94588			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.19457			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.58722			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.93083		2.33000	110.92385			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.67815		104.97509	20.62468			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.28802		101.07593	25.22549			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.92074		100.44759	16.87913			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.53159		100.76967	23.47356			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	2.03000		119.06456		2.03000	119.05796			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	2.30000		97.96765		2.30000	112.32940			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.64294			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		97.70166		2.33000	112.02433			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.06638			0.00	0	0.00

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		2.35000	125.37877		2.35000	343.41754			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.44982			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.07985			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
FRX14/R201	On 25/11/2020	Spot Bond		10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond		6.32000	102.56359		6.32000	102.54614			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.30000	102.85786		7.30000	102.83748			0.00	0	3,110,000,000.00
FRX17	On 15/09/2017	Spot Bond		7.61000	104.00804		7.61000	103.98658		30,440,000,000,000.00	4,000,000,000	2,000,000,000.00	
FRX18	On 14/04/2018	Spot Bond		7.76500	109.35933		7.76500	109.33644			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.20500	103.59817		8.20500	103.57516		6,564,000,000,000.00	800,000,000	810,000,000.00	
FRX20	On 01/10/2020	Spot Bond		8.43000	102.92044		8.43000	102.89709			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.04000	94.58459		9.04000	94.56149			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.13000	110.26195		9.13000	110.23506			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.47000	102.86604		9.47000	101.77840			0.00	0	509,500,000.00
FRX31	On 21/02/2031	Spot Bond		9.88000	99.58938		9.88000	99.56328			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.89000	82.96695		9.89000	82.94494			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.32448			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.37227			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.39138			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.43910			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.51549			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.57277			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.82088			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20807			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.21687			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.21897			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.22485			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.23371			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.24109			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.27351			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.25178			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38467			0.00	0	0.00
GFC03/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.54600		10.00000	104.51890			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.57000		103.25087		8.57000	103.22707			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.78596			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.67925			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.69332			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.72050			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.75421			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.80097			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
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.86244			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.05589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.97731			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.70673			0.00	0	70,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83341			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.80415			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.21811			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40532			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	437,800,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13065			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24199			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.55763			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88997			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	13.86922		100.00000	13.76511			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.13193			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62211			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.58331			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.59010			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.82604			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79336			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.14617	102.01420		7.14617	98.53318			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.93677			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.14703	101.65493		8.14703	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98799			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.59760	101.70667		8.59760	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	101.05056			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98055			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09851			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13662			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51535			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.60000	105.39645		8.60000	105.37233			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.67500	112.65234		7.67500	112.62929			0.00	0	922,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.96000	129.04368		1.96000	278.97365			0.00	0	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.96000	131.96987		1.96000	285.29966			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.18000	103.72596		9.18000	103.70066			0.00	0	3,824,400,000.00
HWAY35	On 31/07/2035	Spot Bond		9.18000	103.73717		9.18000	103.71186			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	93.81443		100.00000	93.57326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.47493	100.00000	24.41499				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	61.69822	100.00000	61.54875				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.48451	100.00000	29.41307				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.59088	100.00000	21.53858				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	95.32132	100.00000	95.07628				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.54600	10.00000	104.51890				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.74512	1.69000	118.73970				1,977,300,000,000.00	1,170,000,000	07,138,405,500.00
I2038	On 31/01/2038	Spot Bond	1.73000	126.87462	1.73000	126.86868				221,398,480,000,000.00	27,976,000,000	90,370,350,400.00
I2046	On 31/03/2046	Spot Bond	1.72500	128.74657	1.72500	128.74049				7,038,000,000,000.00	4,080,000,000	54,138,656,600.00
I2050	On 31/12/2050	Spot Bond	1.74500	138.85127	1.75000	138.67318				29,926,750,000,000.00	17,150,000,000	31,299,600,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.95000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.13000	103.15985	7.13000	103.14009				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.11915				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.94937				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.81000	104.06691	7.81000	104.04489				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.47000	109.35163	7.47000	109.32948				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.63000	103.37240	7.63000	103.35137				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57893				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.65000	101.39349	1.65000	130.69865				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000	104.41706	2.22000	132.67095				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.37513				0.00	24,400,000,000	12,200,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.89196				0.00	0	5,000,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.59000	104.85395	7.59000	104.83249				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.82062				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.59767			0.00	0	300,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41008			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.19500	102.91620		8.19500	102.89361			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.62500	97.14869		8.62500	97.12640			0.00	0	2,390,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.40280			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.67000	100.24497		7.67000	100.22424			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.67500	104.89068		8.67500	104.84281			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48557			0.00	0	2,650,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.61928			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	101.43275		7.90000	101.41140			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	7.97500	103.13690		7.97500	103.11498			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.68203			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.35108			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.24000	105.11066		7.24000	105.09035			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.93500	107.14407		7.93500	107.12141			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.10000	110.05357		9.10000	110.02696			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.24150			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73872			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65112			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.66460			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.67795			0.00	600,000,000	300,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00627		100.00000	0.00625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86071		0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.80522		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	8.31000	101.06211	8.31000	101.03951		0.00		0	0.00	
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.14285		0.00		0	0.00	
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.14746		0.00		0	0.00	
IDCG06	On 24/11/2024	Spot Bond	9.43000	105.86680	9.43000	100.94584		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.59828	5.00000	100.58475		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.59828	5.00000	100.58475		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.67799	5.00000	101.66434		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.59875	5.00000	100.58510		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.86806	4.00000	100.85702		0.00		0	0.00	
IDCP06	On 17/10/2019	Spot Bond	4.00000	102.99634	4.00000	100.49083		0.00		0	0.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.79195	100.00000	32.68957		0.00		0	0.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.60695	100.00000	32.50515		0.00		0	0.00	
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.60695	100.00000	32.50515		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	106.16723	9.20000	106.14100		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44965		0.00		0	0.00	
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44965		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.33358		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.85332	100.00000	8.83164		0.00		0	0.00	
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.24088		0.00		0	0.00	
IM103U	On 26/01/2015	Spot Bond	100.00000	86.90476	100.00000	86.69834		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	8.56000	101.98646	8.56000	101.96310		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.19311		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		13.95288	100.00000	13.91908				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		61.69354	100.00000	61.50092				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.37972	100.00000	10.33408				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		18.91600	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA449	On 02/12/2014	Spot Bond	6.25000		100.00000	6.25000	99.89737				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.88028	6.25000	99.77789				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.74381	6.25000	99.64170				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.26895	6.40000	99.16538				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.14814	6.40000	99.04483				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000		99.02763	6.40000	98.92457				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.89897	6.45000	98.79537				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.77813	6.45000	98.67478				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.65758	6.45000	98.55449				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.53733	6.45000	98.43449			24,510,000,000,000.00	3,800,000,000	1,900,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.60424				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.77875		103.35630	10.77875	102.92156				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.77875		102.10364	10.77875	102.01511				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.68687				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.39621				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.65480				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.05996	6.50000	101.04220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69790			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.47534			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.57610			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93786			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.63144			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.93689			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27022			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25304			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50093			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37885			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.24136			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.23873			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.11671			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.81713			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83564			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39890			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.69450			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.99822			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.54154			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15489			0.00	0	0.00

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		104.54600	10.00000	104.51890				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.03189				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.04520				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.32000		102.20165	8.32000	102.17876				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.26985				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.29978				0.00	0	100,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.31976				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.96437				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.01294				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.17082				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.11000		101.55401	9.11000	101.52902				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.60987				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.16000		105.74280	8.16000	105.71945				0.00	0	2,050,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.17057				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.12238				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.53383				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.71591				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.31000		105.87332	8.31000	105.84977				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.30727				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.84010				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000		97.37885	3.31000	126.75567				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500		142.06618	3.57500	142.05233				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.42441				0.00	0	0.00

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	101.15861			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.08088			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.90174			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.49260			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000		98.27949		3.69000	99.12782			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69000		98.19756		3.69000	105.38325			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.76523			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.42434			0.00	600,000,000	200,000,000.00
IV08	On 30/04/2018	Spot Bond	9.81500		112.32680		9.81500	112.29707			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.00837			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67500		140.51896		3.67500	140.50489			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000		99.96577		6.25000	99.86320			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000		99.84613		6.25000	99.74381			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000		99.35541		6.40000	99.25167			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		99.23440		6.40000	99.13091			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		99.11368		6.40000	99.01044			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000		99.11368		6.40000	98.89026			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.86441		6.45000	98.76089			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.74366		6.45000	98.64038		19,350,000,000,000.00	3,000,000,000	1,500,000,000.00	
IVA508	On 19/02/2015	Spot Bond	6.45000		98.62319		6.45000	98.52017			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.50302		6.45000	98.40025		28,380,000,000,000.00	4,400,000,000	2,200,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.42695			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.28087			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.54600		10.00000	104.51890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.01140			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11730			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.21608			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.15564			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03211			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03877			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05208			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99218			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89122			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69588			0.00	8,066,600,000	4,033,300,000.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55949			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.28893			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01160			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.01065			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.27423			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99305			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77476			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62442			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.44992			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32570			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.35945			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.35944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.53500	105.14942		8.53500	106.30154			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.47319		100.00000	14.41876			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.47143		100.00000	11.42098			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.88058			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.73000	104.99511		8.73000	106.35961			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70911			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.34891			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51688			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.25737			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74381			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.95492			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.11000	105.61039		7.11000	101.02758			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.55717			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.21822			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	84.79777		100.00000	84.60416			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.69904			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	89.12909		100.00000	88.91536			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74521			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.65402		100.00000	33.57250			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.43022			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	98.91599		100.00000	99.18479			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	87.63128		100.00000	87.42460			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	92.31135		100.00000	92.09363			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	86.50138		100.00000	86.30022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		97.49572	100.00000	97.23983				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.67476				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.73577				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.84445				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.46655	100.00000	55.33218				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.16703				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.72323				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.08000		144.13084	8.08000	144.09931				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.55098				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.44978				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.63092				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.03453				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.43535				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.42501				0.00	0	300,000,000.00
LBK11	On 28/11/2019	Spot Bond	8.00000		111.89606	8.00000	104.05569			784,000,000,000,000.00	98,000,000,000	49,000,000,000.00	
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.65529				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.27000		100.86991	8.27000	100.84770			4,135,000,000,000.00	500,000,000	3,745,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.32000		76.19539	8.32000	99.27437				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.80500		104.30269	8.80500	104.27828				0.00	0	650,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.35803				0.00	3,800,000,000	1,900,000,000.00
LHL02	On 13/12/2015	Spot Bond	9.63000		106.04720	9.63000	106.01996				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.56813				0.00	200,000,000	100,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.17831				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.14133			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.27757			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.44065			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.87801			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.32584			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92856			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.85930			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.32276			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.57997			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.65456			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.66661			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		97.33333	100.00000	100.00000	97.07447			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71121			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02256			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.56098			0.00	0	1,500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.15062			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46648			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07016			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.38049			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85604			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.98287			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.10628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.46386			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.47428			0.00	0	100,000,000.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	84.78666		100.00000	84.59353			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	38.99968		100.00000	38.90417			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	94.79167		100.00000	94.54545			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.25271		100.00000	19.16804			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	24.61983		100.00000	24.43505			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	24.77992		100.00000	24.59393			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	21.80092		100.00000	21.63729			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.19500	104.18386		8.19500	104.16088			0.00	0	550,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.21500	103.64721		8.21500	103.62429			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.73775			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.62207			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.96535			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13677			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.98358			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.12246			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.40500	103.35646		7.40500	103.33581			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.18500	107.74185		8.18500	107.71837			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.98500	109.35514		8.98500	109.32902			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.15000	104.39633		6.15000	104.37878			0.00	0	1,239,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38181			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.42956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	8.97500	106.77070		8.97500	106.95280			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28000	102.72711		7.28000	102.70682			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05884			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.33000	101.05342		8.33000	101.03076			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.57272			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.86000	110.57636		8.86000	107.77751			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.45130		100.00000	16.41101			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31943			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.03000	101.05607		8.03000	101.03422			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000	104.85444		7.23000	104.83421			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.02000	108.77972		8.02000	108.75647			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.35381		100.89771	6.33830			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.43825		100.61875	6.42256			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	100.34872			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.37643			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40850			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.61664		100.00000	0.61514			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.61664		100.00000	0.61514			0.00	0	0.00

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		8.46500	99.12054		8.46500	99.09784			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	101.39334		7.59000	101.37281			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.49500	102.05977		8.49500	102.03632			1,699,000,000,000.00	200,000,000	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.31000	107.05843		8.31000	107.03435			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.23500			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.80000	107.78582		8.80000	107.76017			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32665			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.67000	107.10127		8.67000	106.97648			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24950			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.38380			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89937			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.19005			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33659			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28417			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.36060			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.37181			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.10000	104.83887		7.10000	104.81867			30,530,000,000.00	4,300,000	3,004,900,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.79749			0.00	840,000,000	360,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.01500	115.77408		8.01500	115.74894			0.00	0	1,370,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.25500	38.02618		10.25500	38.01601			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.03000	102.12558		7.03000	102.10643			0.00	0	1,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09602			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.95363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.42000	104.16393		7.42000	104.14296			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.40930			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41048			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.97726			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22908			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.05133			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.27368			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.98082			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74794			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.70923			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.62438			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.30610			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.31090			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49162			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41522			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.91249			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36840			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35203			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35108			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.62130			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.55546			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.42500	108.94317		9.42500	109.51904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.54596			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.46000		107.66292		9.46000	108.43400			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.55546			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39959			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43972			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.57066			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.58966			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.82000		104.23362		7.82000	104.21153			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.85221			0.00	6,892,400,000	3,646,200,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.82808			0.00	240,000,000	80,000,000.00
NED15	On 08/04/2024	Spot Bond	9.39500		107.73926		9.39500	108.13811			0.00	0	400,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.17410			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.14733			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01355			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.42000		111.81216		11.42000	111.77786			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	103.72249			0.00	7,500,000,000	1,500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.28833			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.54600		10.00000	104.51890			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		168.34047		2.16000	168.33058			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		95.86794		2.60000	138.50875			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.02500		109.23008		8.02500	109.20673			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.84468			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.65500		107.69688		8.65500	107.95026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.14146		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.25474		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.13389		0.00		0	600,000,000.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.13867		0.00		0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.13583		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	8.85500	107.66541	8.85500	109.91480		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.13873		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14151		0.00		0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.13962		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	9.05500	107.63421	9.05500	107.88056		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14538		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14341		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.14436		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.17920		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.16773		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.14720		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	7.87500	114.81468	7.87500	114.79032		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.71000	121.00329	8.71000	120.97480		0.00		0	300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.05500	173.02350	2.05500	173.01378		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.52000	120.93902	9.52000	120.90812		0.00		0	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.32437		0.00		0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.15019		0.00		0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.52706		0.00		0	500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.86949			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.07654			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.06718			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08865			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.06292		100.00000	16.02401			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.35945		100.00000	60.21323			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.12000		102.41444		7.12000	102.39475			0.00	0	7,360,000,000.00
OML02	On 21/11/2024	Spot Bond	100.00000		0.07170		100.00000	0.07117		0,078,000,000,000,000.00	00,780,000,000	70,000,000,000.00	
OML03	On 27/11/2024	Spot Bond	8.00000		113.47492		8.00000	113.42668		402,400,000,000,000.00	50,300,000,000	30,000,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.66406		100.00000	22.60916			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.60000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.38135			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.73659			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98115			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.54600		10.00000	104.51890			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87499			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95025			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.46386			0.00	0	435,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48191			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.84837			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.96000		108.49723		8.96000	108.36067			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.69047			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.70940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71792			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.73684			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.81813			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.83702			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70035			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.50000		44.32020		7.50000	44.31129			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13000		108.44624		6.13000	108.42816		221,011,020,000,000.00	36,054,000,000	83,092,900,000.00	
R158P	On 15/09/2015	Spot Bond	6.21000		95.31545		6.21000	95.29935			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.31000		114.84060		6.31000	114.82090		84,486,808,596,000.00	13,389,351,600	80,021,051,600.00	
R159P	On 15/09/2016	Spot Bond	6.14000		89.76977		6.14000	89.75477			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.68000		126.60846		7.68000	126.58239		8,560,418,721,792,000.00	14,637,854,400	03,457,370,000.00	
R187P	On 21/12/2026	Spot Bond	7.42000		41.55872		7.42000	41.55045			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.34000		39.02961		7.34000	39.02193			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000		285.48330		1.65000	285.47048		8,479,350,000,000.00	5,139,000,000	25,198,012,600.00	
R201	On 21/12/2014	Spot Bond	5.55500		104.07406		5.57500	104.05712		22,220,000,000,000.00	4,000,000,000	400,000,000.00	
R202	On 07/12/2033	Spot Bond	1.71000		234.50055		1.71000	234.48964		5,814,000,000,000.00	3,400,000,000	44,810,158,400.00	
R2023	On 28/02/2023	Spot Bond	7.40000		104.10477		7.40000	104.08387		2,827,593,414,680,000.00	82,107,218,200	87,109,690,300.00	
R203	On 15/09/2017	Spot Bond	6.47500		106.21861		6.47000	106.21285		1,507,417,134,772,500.00	32,805,735,100	43,943,818,900.00	
R2030	On 31/01/2030	Spot Bond	8.09500		101.85693		8.09500	101.83497		2,546,003,326,251,500.00	14,515,543,700	59,411,160,200.00	
R2032	On 31/03/2032	Spot Bond	8.28000		101.13550		8.28000	101.11296		2,143,573,035,444,000.00	58,885,632,300	39,078,532,300.00	
R2037	On 31/01/2037	Spot Bond	8.42500		103.59208		8.42500	103.56885		982,470,908,622,500.00	16,613,757,700	54,912,201,000.00	
R204	On 21/12/2018	Spot Bond	6.77000		107.87435		6.76500	107.87266		1,804,467,814,108,000.00	66,538,820,400	98,426,519,600.00	
R2044	On 31/01/2044	Spot Bond	8.54000		105.17265		8.54000	105.14876		1,859,755,800,000,000.00	17,770,000,000	00,290,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.52000		104.75611		8.52000	104.73197		2,487,755,663,076,000.00	91,990,101,300	25,530,081,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		6.98000	103.89254		6.97500	103.89456			1,638,616,151,082,000.00	34,758,760,900	58,859,901,400.00
R208	On 31/03/2021	Spot Bond		7.17000	99.04826		7.16000	99.07866			1,078,780,390,437,000.00	50,457,516,100	80,312,437,100.00
R209	On 31/03/2036	Spot Bond		8.34500	80.35302		8.33000	80.45971			2,553,293,823,894,000.00	05,966,905,200	86,784,909,500.00
R210	On 31/03/2028	Spot Bond		1.67500	175.57942		1.67500	175.57137			1,412,862,500,000.00	843,500,000	23,587,000,000.00
R211	On 31/01/2017	Spot Bond		0.95000	132.63031		0.95000	132.62689			112,480,000,000,000.00	18,400,000,000	20,303,242,600.00
R212	On 31/01/2022	Spot Bond		1.65000	137.64865		1.65000	137.64249			424,050,000,000.00	257,000,000	87,337,000,000.00
R213	On 28/02/2031	Spot Bond		8.16000	91.44284		8.15000	91.50522			3,152,649,988,848,000.00	86,354,165,300	45,332,329,200.00
R214	On 28/02/2041	Spot Bond		8.43000	81.38074		8.43000	81.36219			2,738,056,021,848,000.00	24,799,053,600	58,688,182,300.00
R227C	On 15/03/2015	Spot Bond		6.37000	98.23418		6.37000	98.21734			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.21000	95.31545		6.21000	95.29935			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.13000	92.53723		6.13000	92.52180			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.14000	89.76977		6.14000	89.75477			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.58000	99.71038		5.58000	99.69518			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.28000	96.64487		6.28000	96.62854			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.15000	93.82696		6.15000	93.81144			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.13000	91.05527		6.13000	91.04025			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.19000	88.24197		6.19000	88.22727			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.44500	85.05464		6.44500	85.03990			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.49500	82.27761		6.49500	82.26325			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.77000	78.93984		6.77000	78.92548			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.75000	76.41509		6.75000	76.40123			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.73000	73.98541		6.73000	73.97203			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.72000	71.61184		6.72000	71.59891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	6.93500	68.48879	6.93500	68.47603				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.91500	66.27101	6.91500	66.25870				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.08000	63.39066	7.08000	63.37862				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.05000	61.34859	7.05000	61.33698				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.02000	59.38952	7.02000	59.37833				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.99000	57.50970	6.99000	57.49890				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.95000	55.75160	6.95000	55.74119				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.91000	54.06817	6.91000	54.05814				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.62000	48.95188	7.62000	48.94187				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.58000	47.33827	7.58000	47.32865				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.54000	45.79554	7.54000	45.78628				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.50000	44.32020	7.50000	44.31129				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.46000	42.90896	7.46000	42.90038				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.42000	41.55872	7.42000	41.55045				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.38000	40.26653	7.38000	40.25856				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.34000	39.02961	7.34000	39.02193				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26396				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.14372				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.30461				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.13650				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.14817	100.00000	21.09693				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.44216	100.00000	9.41928				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.79434	100.00000	25.73117				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	54.22680	100.00000	53.98834				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.51632			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80148			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.06791			0.00	990,000,000	400,000,000.00
RDFB04	On 27/11/2017	Spot Bond	100.00000		19.75552	100.00000		19.60724		2,190,000,000,000,000.00	21,900,000,000	19,900,000,000.00	
RDFB05	On 27/11/2019	Spot Bond	100.00000		13.97900	100.00000		13.87407		2,491,800,000,000,000.00	24,918,000,000	50,100,000,000.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25924			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.10493			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.11520			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11448			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54325			0.00	8,000,000,000	4,000,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.06495			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.55846			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.74381			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85861			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.05710			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.82139			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.11262			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.88517			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	84.70954			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.89435			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.71910			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.31879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.92953			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.70787			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.30439			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.14668		12.35000	106.11212			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.74279		100.00000	13.70950			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.94192			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.83242			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.53307			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.53593		100.00000	3.52717			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.41260		100.00000	35.32681			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.69584		100.00000	12.68029			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.60803		100.00000	29.53631			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.62515			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.83423			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.46000	108.46476		8.46000	108.44007			0.00	0	780,000,000.00
RW23	On 10/12/2023	Spot Bond	8.65000	105.10775		8.65000	105.08344			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38000	89.18588		9.38000	106.42613			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.05811			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.51000	106.21524		7.51000	106.19361			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.15847			0.00	0	3,850,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.52000	102.98650		8.52000	102.96289			0.00	0	1,800,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.84998			0.00	0	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	103.03622			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.73100			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.88247			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.86731			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.78000		101.55161		6.78000	101.53333			0.00	0	1,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.26500		101.59415		8.26500	101.57154			0.00	0	2,370,700,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000		107.29837		7.59000	107.27630			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.01073		7.96000	106.98766			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38000		107.46221		7.38000	107.44070			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.87000		102.69199		7.87000	102.67010			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52500		107.34904		7.52500	107.32714			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.67000		107.23607		7.67000	107.21378			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.59044			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.28062			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.52000		105.15707		7.52000	105.13563			0.00	0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.30646			0.00	1,321,477,400	660,738,700.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.47698			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.43414			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.63000		112.13486		8.63000	112.10898			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.58000		103.68817		9.58000	103.66137			0.00	0	70,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.32283			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.41796			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.36747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.50451			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.34500	102.12086		8.34500	102.09780			0.00	0	1,430,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.27112		100.00000	16.23530			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.94000	110.20221		8.94000	110.17602			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91475			0.00	1,000,000,000	500,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.45000	100.65529		8.45000	104.96674			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.59000	90.60557		9.59000	90.58212			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.58481			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.33000	103.05976		9.33000	107.91319			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.45990			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.49974			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.48000	113.05890		9.48000	105.90970			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.86000	99.04376		8.86000	99.02003			0.00	0	100,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.31000	110.67034		7.31000	110.64874			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.18000	126.96088		2.18000	274.46932			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.59500	102.75797		1.59500	130.84887			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.03979			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	101.01286			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.06768		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond		2.22000	115.14255		2.22000	129.15447			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.05996		6.50000	101.04220			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	103.09830			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36392			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.89792			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.50000	104.28522		8.50000	104.26150			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.63332			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35789			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47944			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.35312			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.64331		100.00000	21.59088			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.54620		10.00000	104.51890			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.70504			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	79.06330		100.00000	78.84246			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60127			0.00	0	300,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	24.53502		100.00000	24.47493			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	33.60460		100.00000	33.49853			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	28.54014		100.00000	28.44905			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.81000	105.55840		8.81000	105.43277			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94625			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37915			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.56000	106.10136		7.56000	106.07997			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.36500	104.59762		8.36500	103.58068			0.00	0	450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		7.87000	102.69199		7.87000	102.67010			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.20478			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.40988			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.69390			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.19758			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.20287			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41126			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.57000	107.11815		7.57000	107.09641			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96286			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22892			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96283			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.71000	98.28259		8.71000	98.25957			0.00	0	140,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50893			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77166			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.76800	91.50943		8.76800	91.48787			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.26000	93.82653		8.26000	93.80567			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.82000	104.00577		6.82000	103.98640			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.23500	98.69672		8.23500	98.67508			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64102			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.65000	103.23818		7.65000	103.21678			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.44000	110.49957		2.44000	110.91368			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.71500	103.36408		7.71500	104.53179			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.13391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond		9.48000	111.92931		9.48000	111.90098			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.98167			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.50000	81.28985		9.50000	81.26901			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.88520			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.93361			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.92603			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.50414			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.03477			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.62434		0.00000	98.85571			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86123			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84670			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.54292			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86259			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.85767			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.72442			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.16340			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84486			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.81294			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.65214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.53708			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.62016			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	100.00000	90.79602		100.00000	100.00000			0.00	0	0.00
SY1203	On 02/03/2015	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000	106.82227		6.59000	106.80325			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.29000	106.54720		8.29000	106.52344			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.65930		100.00000	37.56807			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80577			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.53779			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.98151			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.19469			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33408			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.40096			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94872			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.18707			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.65254			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.56000	104.72775		7.56000	104.70664			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.84483			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.86739			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.90063		7.83000	102.87916			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83243			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86062			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.92416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.83243			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.86062			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	83.12248		7.16000	102.63392			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.91585			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91134			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.01933			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00472			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.44410			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39402			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83130			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86739			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.23223		8.73000	103.11245			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.82791			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.86062			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.23500	100.62099		8.23500	102.81627			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83885			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.87875			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.91810			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.90571			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.91977			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01708			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01259			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	94.85338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.36617			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.37062			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.37320			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.19890			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.20552			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.57500	102.89401		8.57500	104.19526			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	100.00000	7.79072		100.00000	7.72818			0.00	0	27,836,000,000.00
TH12A5	On 21/02/2048	Spot Bond	100.00000	8.15511		100.00000	8.08964			0.00	0	13,327,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.00000	106.99502		8.00000	106.89931		235,200,000,000,000.00	29,400,000,000	30,000,000,000.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.22269			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	100.00000	8.62362		100.00000	8.55439			0.00	0	6,000,000,000.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.24376			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	100.00000	15.46514		100.00000	15.34100			0.00	0	3,500,000,000.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.32857			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	100.00000	12.84017		100.00000	12.73709			0.00	0	2,000,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87989			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.44183		101.06155	6.42608			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	100.96238			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.74207			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.97436			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.44855			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16713			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.86279			0.00	0	0.00

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	100.87419			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.86279			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87419			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87989			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85595			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87419			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93686			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.93686			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93686			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02794			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.05070			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02225			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47634			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50464			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.26000	102.92025		7.26000	102.90037			7,260,000,000,000.00	1,000,000,000	2,560,000,000.00
TL20	On 22/02/2020	Spot Bond		8.92500	92.80104		8.92500	92.74936			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.40000	105.27638		7.40000	105.25525			33,300,000,000,000.00	4,500,000,000	28,132,893,400.00
TN20	On 17/09/2020	Spot Bond		8.84000	109.57517		8.84000	109.54899			1,918,136,792,000.00	216,983,800	20,122,400,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.16822		100.00000	1.16457			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.10500	110.97001		9.10500	110.94272			910,500,000,000.00	100,000,000	9,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.38500	103.45059		9.38500	103.42481			0.00	0	16,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.45000	96.37370		9.45000	96.34913			0.00	0	8,660,000,000.00
TN30	On 09/10/2030	Spot Bond		9.79500	113.89926		9.79500	107.12025			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.36000	111.95802		10.36000	105.02539			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.83372			0.00	0	1,400,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.17498			0.00	0	700,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29269			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29993			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.30062			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.33608			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.40965			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.30031			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20632			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.54600		10.00000	104.51890			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12487			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.14772			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98763			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.05198			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.05355		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.05222		9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.05177		100.00000	10.02586			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.55512			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.64950			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.70192			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.71241			0.00	0	0.00

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	102.00576			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.65422			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.58532		100.00000	12.52997			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.14103			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.73500			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.50137			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.24758			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.02081			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.77649			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.53497			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.80906			0.00	0	10,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.54109			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.34375			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.90382			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.72126			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.42267			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.10623			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.82831			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.90801			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.46837			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.81159			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.76557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP179	On 26/11/2015	Spot Bond	100.00000		50.57297	100.00000	50.47702				500,000,000,000,000.00	5,000,000,000	5,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.57653	100.00000	12.54606				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		91.23144	100.00000	91.01107				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		70.76923	100.00000	70.22901				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.83836				0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.47819				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.21173				0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.13630				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.02235				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.87842				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.10575				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.08812				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221				600,000,000,000,000.00	6,000,000,000	5,000,000,000.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.14994				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221				80,000,000,000,000.00	800,000,000	800,000,000.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.15684				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	100.00000		86.27515	100.00000	86.08428				150,000,000,000,000.00	1,500,000,000	1,500,000,000.00
UG21	On 02/03/2021	Spot Bond	8.56000		112.85440	8.56000	112.82827				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
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.20277				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.43291				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.44641				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.44704				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.29525				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.32964				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.70000	108.18746	6.70000	108.16778				0.00	0	14,457,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000	242.77719	1.44000	242.76772				0.00	0	3,285,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000	101.33057	6.45000	101.31321				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.97000	104.66393	6.97000	104.64412				0.00	0	5,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.32000	106.42810	7.32000	106.40696				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.60000	106.28658	7.60000	106.26468				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.70000	106.64050	7.70000	106.61824				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.08000	96.59270	6.08000	96.57698				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01000	94.92749	6.01000	94.91205				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.65500	99.96902	5.65500	99.98451				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08000	96.57698	6.08000	96.56127				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.71000	72.72327	6.71000	72.71001				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	54.25426	100.00000	54.15132				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	28.71746	100.00000	28.66298				0.00	0	0.00
Total for j-Bonds :										56,812,991,551,862,500.00	33,362,171,500	0968398626700.00
Grand Total:										56,812,992,025,635,600.00	33,362,211,482	0968402808449.00