



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: 04/12/2014

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 04/12/2014	Any day expiry	11.20700	11.20700		11.21900	11.21900		11.38	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry	11.21210	11.21210		11.22240	11.22240		10.29	0.00	0	0.00
\$ / R	On 08/12/2014	Any day expiry	11.02	Put	6.12250	0.00612	8.06950	0.00807	6.123	12.39	0.00	1,500.00
\$ / R	On 10/12/2014	Any day expiry	11.21040		11.21040	11.22580	11.22580		10.92	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry	11.21220		11.21220	11.22750	11.22750		11.05	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.21390		11.21390	11.22930	11.22930		11.16	764,473,990.80	68,172	905,212.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00000	0.00000	0.00000	0.000	15.65	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.00000	0.00000	0.00000	0.000	16.62	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.00000	0.000	17.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.00000	0.00000	0.00010	0.00000	17.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.00060	0.00000	0.00160	0.00000	18.17	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,113.90430	1.11390	1,129.30940	1.12931	18.44	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.00430	0.00000	0.00940	0.00001	18.44	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	913.94210	0.91394	929.37410	0.92937	17.64	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.06110	0.00006	0.10370	0.00010	17.38	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.06710	0.00007	0.11280	0.00011	17.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	0.07360	0.00007	0.12270	0.00012	17.26	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	0.08860	0.00009	0.14510	0.00015	17.13	0.00	0	500.00

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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	0.10660	0.00011	0.17150	0.00017	0.107	17.01	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	0.15420	0.00015	0.23960	0.00024	0.154	16.76	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	0.16910	0.00017	0.26040	0.00026	0.169	16.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	0.24400	0.00024	0.36320	0.00036	0.244	16.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	0.26740	0.00027	0.39460	0.00039	0.267	16.38	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	0.32090	0.00032	0.46570	0.00047	0.321	16.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	0.42150	0.00042	0.59660	0.00060	0.421	16.06	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	0.66180	0.00066	0.89930	0.00090	0.662	15.75	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	0.86550	0.00087	1.14840	0.00115	0.865	15.56	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	1.60600	0.00161	2.01950	0.00202	1.606	15.12	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	485.96060	0.48596	501.83570	0.50184	485.961	14.90	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	476.13840	0.47614	492.03500	0.49203	476.138	14.83	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	437.01180	0.43701	452.99760	0.45300	437.012	14.54	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	417.56450	0.41756	433.59580	0.43360	417.564	14.40	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	3.97540	0.00398	4.62920	0.00463	3.975	14.33	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	4.31170	0.00431	4.98760	0.00499	4.312	14.26	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	359.85110	0.35985	376.00900	0.37601	359.851	13.97	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	322.07530	0.32208	338.29340	0.33829	322.075	13.68	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	10.33740	0.01034	11.17460	0.01117	10.337	13.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	11.16990	0.01117	12.00660	0.01201	11.170	13.39	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	12.06470	0.01206	12.89650	0.01290	12.065	13.32	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	266.92580	0.26693	283.14820	0.28315	266.926	13.25	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	231.52130	0.23152	247.64800	0.24765	231.521	12.96	0.00	0	30,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	17.62130	0.01762	18.34800	0.01835	17.621	12.96	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	197.55280	0.19755	213.46290	0.21346	197.553	12.67	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	181.21390	0.18121	196.95740	0.19696	181.214	12.53	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	157.64430	0.15764	173.04950	0.17305	157.644	12.31	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	36.16250	0.03616	36.02880	0.03603	36.163	12.24	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	128.22960	0.12823	142.99190	0.14299	128.230	12.02	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	114.49560	0.11450	128.84400	0.12884	114.496	11.88	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	83.38030	0.08338	96.40090	0.09640	83.380	11.52	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	69.48030	0.06948	67.10090	0.06710	69.480	11.52	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	57.35470	0.05735	68.63460	0.06863	57.355	11.16	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	53.76140	0.05376	64.72690	0.06473	53.761	11.23	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	38.56140	0.03856	47.92560	0.04793	38.561	11.62	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	31.40050	0.03140	39.81500	0.03982	31.401	11.85	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	22.12320	0.02212	29.04070	0.02904	22.123	12.24	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	20.60670	0.02061	27.24250	0.02724	20.607	12.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	296.12220	0.29612	284.95180	0.28495	296.122	13.09	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	4.50260	0.00450	6.95230	0.00695	4.503	13.94	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	3.89570	0.00390	6.10630	0.00611	3.896	14.10	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	3.62430	0.00362	5.72360	0.00572	3.624	14.17	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	1.65480	0.00165	2.83580	0.00284	1.655	15.03	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	1.34190	0.00134	2.35060	0.00235	1.342	15.26	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	0.84230	0.00084	1.54810	0.00155	0.842	16.04	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	0.68390	0.00068	1.28420	0.00128	0.684	16.46	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.55950	0.00056	1.07260	0.00107	0.560	16.88	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.53280	0.00053	1.02650	0.00103	0.533	16.98	0.00	0	10,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.41990	0.00042		0.82900	0.00083	0.420	17.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	786.51990	0.78652	771.52900	0.77153	786.520	17.50	0.00	0.00	0	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.40090	0.00040	0.79530	0.00080	0.401	17.61	0.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.26950	0.00027	0.55700	0.00056	0.269	18.55	0.00	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.12970	0.00013	0.28900	0.00029	0.130	20.54	0.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.12530	0.00013	0.28020	0.00028	0.125	20.64	0.00	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.00950	0.00001	0.02790	0.00003	0.010	26.54	0.00	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.00790	0.00001	0.02380	0.00002	0.008	27.03	0.00	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00480	0.00000	0.01520	0.00002	0.005	28.49	0.00	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.00460	0.00000	0.01450	0.00001	0.005	28.65	0.00	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.07810	0.00008	0.18710	0.00019	0.078	55.03	0.00	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.21910	11.21910	11.23530	11.23530		10.83	0.00	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	5.45090	0.00545	5.83880	0.00584	5.451	13.40	0.00	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	147.65050	0.14765	162.29140	0.16229	147.650	11.57	0.00	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	58.02130	0.05802	55.84920	0.05585	58.021	11.40	0.00	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	0.91380	0.00091	1.48950	0.00149	0.914	16.04	0.00	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.01750	0.00002	0.03850	0.00004	0.018	32.18	0.00	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.22720	11.22720	11.24330	11.24330		11.04	0.00	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	73.24660	0.07325	70.33370	0.07033	73.247	11.42	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	63.89540	0.06390	73.22510	0.07323	63.895	11.38	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	156.69540	0.15670	149.92510	0.14993	156.695	11.38	0.00	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.23530	11.23530	11.25140	11.25140		10.87	0.00	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.26180	11.26180	11.27750	11.27750		10.87	0.00	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	278.00090	0.27800	291.48640	0.29149	278.001	10.63	0.00	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	153.80130	0.15380	148.11570	0.14812	153.801	10.86	321,420.00	2,000	2,000	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	92.80270	0.09280	100.89300	0.10089	92.803	11.36	165,500.00	2,000	2,000	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	231.00270	0.23100	223.39300	0.22339	231.003	11.36	498,420.00	2,000	2,000	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.30500	11.30500	11.32050	11.32050		10.92	2,821,625.00	250	250	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	29.59850	0.02960	28.52700	0.02853	29.598	10.50	0.00	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	120.21230	0.12021	0.00000	0.00000	120.212	10.79	32,500.00	250	250	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	138.84060	0.13884	0.00000	0.00000	138.841	11.53	32,500.00	250	250	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.91930	0.00092	1.06270	0.00106	0.919	21.71	0.00	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.35730	11.35730	11.37280	11.37280		11.15	2,834,550.00	250	250	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	45.15240	0.04515	43.64460	0.04364	45.152	10.45	0.00	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	144.14590	0.14415	0.00000	0.00000	144.146	10.90	40,250.00	250	250	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	161.40760	0.16141	0.00000	0.00000	161.408	12.15	40,250.00	250	250	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.30210	0.00130	1.44910	0.00145	1.302	19.09	0.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.35910	11.35910	11.37470	11.37470		11.15	0.00	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.36100	11.36100	11.37650	11.37650		11.35	0.00	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.39330	11.39330	11.40900	11.40900		11.41	241,856,972.40	21,228	21,228	146,929.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	6.76980	0.00677	6.58600	0.00659	6.770	11.79	0.00	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	11.56090	0.01156	11.19990	0.01120	11.561	11.01	0.00	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	22.52990	0.02253	21.81470	0.02181	22.530	10.84	0.00	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	41.45980	0.04146	40.14840	0.04015	41.460	10.66	0.00	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	48.22100	0.04822	46.70180	0.04670	48.221	10.61	0.00	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	54.26300	0.05426	52.56060	0.05256	54.263	10.57	0.00	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	55.86700	0.05587	54.11640	0.05412	55.867	10.56	0.00	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	76.30190	0.07630	73.98840	0.07399	76.302	10.59	0.00	0.00	0	47,665.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	497.59470	0.49759	510.30030	0.51030	497.595	10.76	2,487,973.50	5,000	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.22	Put	187.32570	0.18733	182.58390	0.18258	187.326	11.12	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	344.28360	0.34428	354.98520	0.35499	344.284	11.16	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	270.82390	0.27082	280.21430	0.28021	270.824	11.41	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	315.04860	0.31505	308.23590	0.30824	315.049	11.64	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	221.41150	0.22141	229.65320	0.22965	221.412	11.95	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	218.27100	0.21827	226.43430	0.22643	218.271	11.99	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	203.28880	0.20329	211.06860	0.21107	203.289	12.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	143.79760	0.14380	149.88260	0.14988	143.798	13.14	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	724.79400	0.72479	714.34530	0.71435	724.794	13.72	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	118.09400	0.11809	123.34530	0.12335	118.094	13.72	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	66.09430	0.06609	69.40880	0.06941	66.094	15.73	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	60.63600	0.06064	63.72600	0.06373	60.636	16.04	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	58.61920	0.05862	61.62600	0.06163	58.619	16.14	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	37.03310	0.03703	39.09460	0.03909	37.033	17.67	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	15.48160	0.01548	16.45280	0.01645	15.482	21.74	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.41470	11.41470	11.43030	11.43030		11.65	2,849,750.00	250	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	63.11870	0.06312	61.27020	0.06127	63.119	10.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	123.91350	0.12391	120.61440	0.12061	123.914	10.88	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	165.09470	0.16509	0.00000	0.00000	165.095	11.09	45,000.00	250	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	224.99690	0.22500	232.87790	0.23288	224.997	12.25	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	173.75180	0.17375	0.00000	0.00000	173.752	13.00	45,000.00	250	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	18.92480	0.01892	19.95050	0.01995	18.925	24.68	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.42440	11.42440	11.44000	11.44000		11.63	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	188.29830	0.18830	183.80780	0.18381	188.298	11.17	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	111.09710	0.11110	115.66620	0.11567	111.097	14.57	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.47680	11.47680	11.49220	11.49220		11.81	2,864,125.00	250	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	77.34820	0.07735	75.34630	0.07535	77.348	10.81	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	178.01570	0.17802	0.00000	0.00000	178.016	11.07	48,500.00	250	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	191.81390	0.19181	0.00000	0.00000	191.814	13.56	48,500.00	250	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	33.87890	0.03388	35.25110	0.03525	33.879	25.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.53320	11.53320	11.54840	11.54840		11.92	2,878,050.00	250	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	86.96550	0.08697	84.90810	0.08491	86.965	10.82	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	114.49050	0.11449	111.82960	0.11183	114.490	10.65	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	187.28430	0.18728	0.00000	0.00000	187.284	11.07	51,250.00	250	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	264.62640	0.26463	271.62180	0.27162	264.626	13.11	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	200.95860	0.20096	0.00000	0.00000	200.959	14.16	51,250.00	250	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	41.25040	0.04125	42.67680	0.04268	41.250	24.97	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.56430	11.56430	11.57940	11.57940		12.08	54,583,496.00	4,720	26,066.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	81.38080	0.08138	79.54390	0.07954	81.381	10.98	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	84.66540	0.08467	82.75880	0.08276	84.665	10.95	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	93.35420	0.09335	91.26500	0.09127	93.354	10.90	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	130.84610	0.13085	127.99610	0.12800	130.846	10.72	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	135.66280	0.13566	132.71810	0.13272	135.663	10.70	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	163.75510	0.16376	160.37180	0.16037	163.755	10.88	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	171.27930	0.17128	167.78370	0.16778	171.279	10.93	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	257.26380	0.25726	252.61070	0.25261	257.264	11.39	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	307.36570	0.30737	302.12440	0.30212	307.366	11.62	0.00	0	7,300.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	385.03890	0.38504	393.74190	0.39374	385.039	12.08	0.00	0	500.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	164.66560	0.16467	169.22890	0.16923	164.666	15.46	0.00	0	9,100.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	127.27860	0.12728	130.97060	0.13097	127.279	16.58	0.00	0	75,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	110.41990	0.11042	113.69740	0.11370	110.420	17.23	0.00	0	22,850.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	95.67060	0.09567	98.57130	0.09857	95.671	17.94	0.00	0	22,320.00	
\$ / R	On 26/06/2015	Any day expiry			11.59190	11.59190	11.60650	11.60650		12.10	2,893,500.00	250	1,636.00	
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	97.74020	0.09774	95.71400	0.09571	97.740	10.93	0.00	0	300.00	
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	195.33690	0.19534	0.00000	0.00000	195.337	11.08	54,000.00	250	250.00	
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	207.31890	0.20732	0.00000	0.00000	207.319	14.86	54,000.00	250	250.00	
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	46.75130	0.04675	48.15070	0.04815	46.751	24.87	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry			11.65700	11.65700	11.67050	11.67050		12.26	2,908,500.00	250	250.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	107.02820	0.10703	105.15840	0.10516	107.028	11.00	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	201.69930	0.20170	0.00000	0.00000	201.699	11.08	56,250.00	250	250.00	
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	219.99480	0.21999	0.00000	0.00000	219.995	15.51	56,250.00	250	250.00	
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	54.82810	0.05483	56.22100	0.05622	54.828	24.44	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry			11.71420	11.71420	11.72680	11.72680		12.51	2,923,550.00	250	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	113.50090	0.11350	111.77690	0.11178	113.501	11.02	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	202.37090	0.20237	0.00000	0.00000	202.371	10.96	57,750.00	250	250.00	
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	225.90120	0.22590	0.00000	0.00000	225.901	16.12	57,750.00	250	250.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	61.67190	0.06167	63.04010	0.06304	61.672	24.51	0.00	0	300.00	
\$ / R	On 14/09/2015	Foreign Exchange Future			11.74980	11.74980	11.76200	11.76200		12.52	411,243.00	35	5,369.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	77.01440	0.07701	75.88690	0.07589	77.014	11.14	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,231.31310	1.23131	1,242.31600	1.24232	1,231.313	11.06	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	157.98180	0.15798	155.82560	0.15583	157.982	11.01	0.00	0	24,142.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	912.90480	0.91290	922.88820	0.92289	912.905	11.00	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	163.10480	0.16310	160.88820	0.16089	163.105	11.00	0.00	0	4,545.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	437.41060	0.43741	443.89970	0.44390	437.411	13.25	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	322.26250	0.32226	327.41880	0.32742	322.263	14.72	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	239.17590	0.23918	243.23980	0.24324	239.176	16.30	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	149.05520	0.14906	151.69680	0.15170	149.055	21.15	0.00	0	22,320.00	
\$ / R	On 28/09/2015	Any day expiry			11.77780	11.77780	11.79000	11.79000		12.68	2,938,125.00	250	250.00	
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	120.74050	0.12074	119.07600	0.11908	120.740	11.08	0.00	0	300.00	
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	210.58640	0.21059	0.00000	0.00000	210.586	11.08	59,250.00	250	250.00	
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	233.75260	0.23375	0.00000	0.00000	233.753	16.81	59,250.00	250	250.00	
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.26590	0.06927	70.64320	0.07064	69.266	24.35	0.00	0	300.00	
\$ / R	On 28/10/2015	Any day expiry			11.83770	11.83770	11.84990	11.84990		12.86	2,952,750.00	250	250.00	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	126.00120	0.12600	124.33810	0.12434	126.001	11.11	0.00	0	300.00	
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	217.71710	0.21772	0.00000	0.00000	217.717	11.19	60,500.00	250	250.00	
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	242.54640	0.24255	0.00000	0.00000	242.546	17.46	60,500.00	250	250.00	
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	80.96870	0.08097	82.44130	0.08244	80.969	24.25	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry			11.89370	11.89370	11.90580	11.90580		13.00	5,935,750.00	500	250.00	
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	129.15760	0.12916	127.52410	0.12752	129.158	11.09	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	222.30710	0.22231	0.00000	0.00000	222.307	11.25	61,500.00	250	250.00	
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	250.08210	0.25008	0.00000	0.00000	250.082	18.08	61,500.00	250	250.00	
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	76.61070	0.07661	77.95280	0.07795	76.611	24.05	0.00	0	300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future			11.92580	11.92580	11.93820	11.93820		13.13	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,143.39130	1.14339	1,153.73970	1.15374	1,143.391	11.19	0.00	0	4,331.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	167.59130	0.16759	165.53970	0.16554	167.591	11.19	0.00	0	8,917.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,106.92930	1.10693		1,117.14480	1.11714	1,106.929	11.22	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	968.33110	0.96833		0.00000	0.00000	968.331	11.35	35,779,834.15	36,950	36,950.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	358.91650	0.35892		363.71970	0.36372	358.917	16.20	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	344.44550	0.34445		349.09000	0.34909	344.446	16.45	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	312.46420	0.31246		0.00000	0.00000	312.464	17.02	23,091,104.38	73,900	36,950.00
\$ / R	On 21/12/2015	Any day expiry			11.94650	11.94650		11.95920	11.95920		13.14	2,979,125.00	250	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	132.96710	0.13297		131.23960	0.13124	132.967	11.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	227.63120	0.22763		0.00000	0.00000	227.631	11.34	62,500.00	250	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	253.66530	0.25367		0.00000	0.00000	253.665	18.63	62,500.00	250	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	76.18190	0.07618		77.50420	0.07750	76.182	24.05	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.12000	12.12000		12.13550	12.13550		13.64	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.21390	11.21390		11.22930	11.22930		11.16	336,417.00	30	1,612.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.39330	11.39330		11.40900	11.40900		11.41	113,933.00	10	918.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	32,849.83610	0.32850		33,894.06900	0.33894	32,849.836	11.21	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.56430	11.56430		11.57940	11.57940		12.08	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.74980	11.74980		11.76200	11.76200		12.52	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			11.92580	11.92580		11.93820	11.93820		13.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.57270	17.57270		17.61330	17.61330		10.85	8,874,213.50	505	52,999.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	44.65410	0.04465		41.30360	0.04130	44.654	12.21	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	69.09730	0.06910		62.68360	0.06268	69.097	11.67	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	928.58800	0.92859		889.36540	0.88937	928.588	14.84	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.03400	0.00003		0.10570	0.00011	0.034	17.26	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.01610	0.00002		0.05440	0.00005	0.016	17.79	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.69730	17.69730		17.73830	17.73830		10.34	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	623.81940	0.62382		595.48430	0.59548	623.819	10.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	859.34890	0.85935		826.60460	0.82660	859.349	11.34	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	975.57270	0.97557		941.23440	0.94123	975.573	11.51	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	1.83460	0.00183		2.24430	0.00224	1.835	17.93	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.30600	0.00131		1.59800	0.00160	1.306	20.03	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.30230	0.00130		1.59320	0.00159	1.302	20.11	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.84210	17.84210		17.88420	17.88420		11.08	1,962,631.00	110	11,874.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	67.46040	0.06746		63.31370	0.06331	67.460	11.04	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	100.67230	0.10067		94.43650	0.09444	100.672	10.43	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	122.17210	0.12217		131.95810	0.13196	122.172	12.94	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	91.94600	0.09195		99.76880	0.09977	91.946	13.26	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	59.05550	0.05906		64.51750	0.06452	59.056	13.74	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.09630	18.09630		18.13750	18.13750		11.84	180,963.00	10	2,082.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.37380	18.37380		18.40970	18.40970		12.23	0.00	0	695.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.64030	18.64030		18.67450	18.67450		12.79	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09360	0.09360		0.09383	0.09383		16.08	0.00	0	16,039.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09521	0.09521		0.09546	0.09546		13.55	0.00	0	4,050.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09674	0.09674		0.09699	0.09699		14.28	0.00	0	25.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09845	0.09845		0.09867	0.09867		16.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.90230	13.90230		13.82970	13.82970		11.43	14,013,518.40	1,008	70,873.00

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	13.74	Put	38.14760	0.03815		65.74690	0.06575	38.148	12.11	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	151.25720	0.15126		205.96590	0.20597	151.257	12.31	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	275.72420	0.27572		340.60750	0.34061	275.724	13.32	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.35190	0.00035		0.37140	0.00037	0.352	20.81	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.22720	0.00023		0.25370	0.00025	0.227	21.90	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.17140	0.00017		0.19750	0.00020	0.171	22.43	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.13450	14.13450		14.06110	14.06110		10.79	0.00	0	34,657.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	58.62310	0.05862		71.35460	0.07135	58.623	9.95	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	169.51340	0.16951		195.86730	0.19587	169.513	10.47	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	255.52540	0.25553		289.36770	0.28937	255.525	10.73	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	265.27650	0.26528		299.86120	0.29986	265.277	10.76	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	115.90380	0.11590		102.50340	0.10250	115.904	13.41	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	109.63270	0.10963		96.95090	0.09695	109.633	13.55	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	88.31080	0.08831		78.10790	0.07811	88.311	14.12	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	85.56610	0.08557		75.68600	0.07569	85.566	14.21	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	82.92800	0.08293		73.35910	0.07336	82.928	14.30	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	78.75050	0.07875		69.67590	0.06968	78.751	14.44	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	67.40010	0.06740		59.62720	0.05963	67.400	14.77	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.35800	14.35800		14.28280	14.28280		11.45	2,153,700.00	150	7,850.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	95.07970	0.09508		108.85540	0.10886	95.080	10.18	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	228.09270	0.22809		209.60770	0.20961	228.093	13.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.60630	14.60630		14.52630	14.52630		12.05	0.00	0	195.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.84960	14.84960		14.76830	14.76830		12.39	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	258.11290	0.25811		280.08290	0.28008	258.113	10.73	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	378.31010	0.37831		357.05710	0.35706	378.310	15.76	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			545.54600	545.54600		543.87000	543.87000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			554.31500	554.31500		552.62600	552.62600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			452.33200	452.33200		452.72400	452.72400			0.00	0	116.00
AL37	On 07/05/2015	Index Future			459.60200	459.60200		460.01300	460.01300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			538.01400	538.01400		538.40000	538.40000			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			546.66200	546.66200		547.06900	547.06900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			490.82100	490.82100		490.21600	490.21600			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			498.71100	498.71100		498.10800	498.10800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			507.31400	507.31400		506.70000	506.70000			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.39010	9.39010		9.44590	9.44590		10.37	9,484,001.00	1,010	12,357.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	92.51730	0.09252		63.44000	0.06344	92.517	10.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	411.15880	0.41116		357.83960	0.35784	411.159	13.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.12190	0.00012		0.48760	0.00049	0.122	15.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.00290	0.00000		0.01610	0.00002	0.003	23.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.00270	0.00000		0.01510	0.00002	0.003	23.74	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.47640	9.47640		9.53230	9.53230		9.57	47,476,764.00	5,010	20,574.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.56160	9.56160		9.61560	9.61560		10.32	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.65870	9.65870		9.70730	9.70730		11.00	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	9.85990	9.85990		9.85480	9.85480		7.43	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.99590	9.99590		9.99040	9.99040		9.25	0.00	0	100.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.12360	10.12360		10.11760	10.11760		10.25	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future	0.00910	0.00910		-0.01040	-0.01040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,021.88960	1,021.88960		1,034.06740	1,034.06740			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,121.88950	1,121.88950		1,134.06740	1,134.06740			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	220.07150	220.07150		-285.66640	-285.66640			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	921.89760	921.89760		934.07660	934.07660			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	139.85110	139.85110		82.89240	82.89240			0.00	0	10,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.55750	11.55750		11.49420	11.49420		11.67	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.75480	11.75480		11.69070	11.69070		11.85	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	11.94500	11.94500		11.87980	11.87980		12.36	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.82090	1.82090		1.82420	1.82420		10.11	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.83280	1.83280		1.83590	1.83590		10.89	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.84860	1.84860		1.85190	1.85190		11.29	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	125.01946	125.01946		125.03303	125.03303			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.52960	125.52960		125.54683	125.54683			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.27750	87.44379		9.31423	87.16054			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.35237	85.06137		9.38992	84.77589			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.41614	86.54551		9.45488	86.25476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	488.40500	488.40500	488.02100	488.02100				14,652,150.00	3	419.00
GOVI	On 07/05/2015	GOVI	496.25500	496.25500	495.87900	495.87900				0.00	0	130.00
GOVI	On 06/08/2015	GOVI	504.81700	504.81700	504.43200	504.43200				0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.90474	118.90474	118.80976	118.80976				0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.82585	120.82585	120.73254	120.73254				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	127.21420	127.21420	127.11267	127.11267				11,703,706.40	92	3,701.00
I2038	On 07/05/2015	Bond Future	129.26939	129.26939	129.16998	129.16998				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	130.31478	130.31478	130.33022	130.33022				0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	131.05124	131.05124	131.07027	131.07027				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	138.76958	138.76958	138.61298	138.61298				0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.01153	141.01153	140.85615	140.85615				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	226.35000	226.35000	226.38700	226.38700				0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	230.00600	230.00600	230.05000	230.05000				0.00	0	81.00
IGOV	On 06/08/2015	Index Future	233.99300	233.99300	234.03600	234.03600				0.00	0	0.00
ILBI	On 05/02/2015	Index Future	613.07400	613.07400	613.01400	613.01400				0.00	0	157.00
ILBI	On 07/05/2015	Index Future	623.10200	623.10200	623.04300	623.04300				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	6.11000	93.89000	6.10000	93.90000				0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.15000	93.85000	6.14000	93.86000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.18000	93.82000	6.18000	93.82000				0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.22000	93.78000	6.22000	93.78000				0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.27000	93.73000	6.27000	93.73000				0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.30000	93.70000	6.30000	93.70000				0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.40000	93.60000	6.40000	93.60000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.54000	93.46000	6.54000	93.46000				0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.66000	93.34000	6.65000	93.35000				0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.77000	93.23000	6.76000	93.24000				0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.89000	93.11000	6.87000	93.13000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 12/12/2014		Foreign Exchange Future	0.12410	0.12410		0.12420	0.12420		14.28	0.00	0	9.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12300	0.12300		0.12360	0.12360			0.00	0	0.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06220	0.06220		0.06110	0.06110		24.44	0.00	0	25.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06130	0.06130		0.06010	0.06010		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05650	0.05650		0.05550	0.05550			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.23970	1.23970		1.23160	1.23160			0.00	0	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24060	1.24060		1.23250	1.23250			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24160	1.24160		1.23350	1.23350			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	7.74507	122.57707		7.76105	122.43736		7.58	24,515,414.00	200	44,845.00
R186	On 05/02/2015	8.00	Put	670.94000	0.67094		720.94000	0.72094	670.940	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	560.29000	0.56029		604.59000	0.60459	560.290	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	5.30000	0.00530		6.35000	0.00635	5.300	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.78931	124.54757		7.80550	124.40877		7.55	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.81807	121.41896		7.83490	121.27732		7.97	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.82603	123.66450		7.84337	123.52098		7.70	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	792.63000	0.79263		818.14000	0.81814	792.630	8.16	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	288.63175	288.63175		288.66653	288.66653			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.29475	293.29475		293.33770	293.33770			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	237.78381	237.78381		237.81238	237.81238			0.00	0	50,884.00
R202	On 07/05/2015		Bond Future	241.62540	241.62540		241.66045	241.66045			0.00	0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015		Bond Future	7.51295	104.89585		7.49300	105.01589		5.63	0.00	0	10,552.00
R2023	On 07/05/2015		Bond Future	7.55440	102.65755		7.53314	102.78219		6.01	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	7.57719	104.44820		7.55505	104.57465		6.09	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	148.77000	0.14877		142.55000	0.14255	148.770	6.47	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203			6.64757	107.12016		6.62133	107.18319		1.82	0.00	0	14,361.00
R203	7.69	Call	2,466.28000	2.46628	2,529.21000	2.52921		2,466.280	2.01	0.00	0	55.00
R203			6.66319	104.67521		6.63259	104.74206		1.86	0.00	0	0.00
R203			6.61390	106.50139		6.57950	106.56901		1.74	0.00	0	0.00
R203			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2030			8.14164	99.00386		8.18312	98.65252			0.00	0	4,663.00
R2030			8.19097	100.59592		8.23342	100.24151			0.00	0	0.00
R2030			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2032			8.33955	102.18880		8.38106	101.81696			0.00	0	15.00
R2032			8.39040	99.67615		8.43285	99.30095			0.00	0	0.00
R2032			8.42929	101.41542		8.47303	101.03341			0.00	0	0.00
R2032			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2037			8.44199	100.80572		8.48341	100.39428			0.00	0	36,001.00
R2037			8.49218	102.42669		8.53448	102.01138			0.00	0	500.00
R2037			8.53256	99.95367		8.57610	99.53070			0.00	0	0.00
R2037			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204			6.92450	104.69612		6.90935	104.74782		2.84	0.00	0	10,509.00
R204			6.96000	106.37914		6.94277	106.43444		2.87	0.00	0	0.00
R204			6.95807	104.19560		6.93948	104.25151		2.96	0.00	0	0.00
R204	8.41	Put	60.88000	0.06088	58.57000	0.05857		60.880	3.17	0.00	0	699.00
R204			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2044			8.56145	102.24516		8.60793	101.74379			0.00	0	5,842.00
R2044			8.61101	103.88931		8.65850	103.38256			0.00	0	0.00
R2044			8.65147	101.31641		8.70028	100.80056			0.00	0	0.00
R2048			8.54196	106.21372		8.58845	105.69586			42,485,488.00	400	43,106.00
R2048			8.58712	103.49025		8.63459	102.96672			0.00	0	0.00
R2048			8.62278	105.29553		8.67152	104.76252			0.00	0	0.00
R2048			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R207			7.13066	101.00162		7.10000	101.12766		3.72	41,107,659.34	407	33,858.00
R207			7.17415	102.62551		7.14085	102.75626		3.78	0.00	0	0.00
R207	7.73	Call	2,457.71000	2.45771	2,565.19000	2.56519		2,457.710	3.98	0.00	0	66.00
R207			7.18894	100.77133		7.15349	100.90398		3.92	0.00	0	0.00
R207	7.46	Call	1,890.93000	1.89093	1,977.43000	1.97743		1,890.930	4.05	0.00	0	70.00
R207			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/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			7.28598	99.84051	7.26591	99.93691			4.55	32,647,846.77	327	51,071.00
R208	On 07/05/2015	Bond Future			7.32688	98.04561	7.30520	98.14616			4.82	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.34454	99.75615	7.32176	99.85812			4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	100.28000	0.10028	95.74000	0.09574		100.280	5.18	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.33107	98.19706	7.30693	98.30139			4.75	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	364.17000	0.36417	350.87000	0.35087		364.170	5.07	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			8.36477	81.46276	8.40101	81.16424			11.29	1,629,255.20	20	28,475.00
R209	On 07/05/2015	Bond Future			8.40934	79.62424	8.44627	79.32308			12.20	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.44334	81.01363	8.48127	80.70689			12.48	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	371.13000	0.37113	401.99000	0.40199		371.130	13.16	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			177.61730	177.61730	177.63849	177.63849				0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.41153	178.41153	178.43770	178.43770				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			132.33869	132.33869	132.35724	132.35724				0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.47694	134.47694	134.49931	134.49931				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 05/02/2015	Bond Future			137.68276	137.68276	137.69968	137.69968				0.00	0	13,564.00
R212	On 07/05/2015	Bond Future			139.90730	139.90730	139.92826	139.92826				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			8.19762	92.56000	8.23910	92.22207			9.63	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future			8.24261	90.50315	8.28498	90.16221			10.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.27607	92.08178		8.31971	91.73459		10.58	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	8.45554	82.46764		8.50198	82.06484		11.90	0.00	0	9,409.00
R214	On 07/05/2015	Bond Future	8.49870	80.50185		8.54608	80.09466		12.89	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.53228	81.90604		8.58089	81.49152		13.19	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	20,797.54000	20,797.54000		20,777.18000	20,777.18000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,085.58000	21,085.58000		21,064.60000	21,064.60000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.00770	5.00770		5.00160	5.00160		5.17	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.99810	4.99810		4.98730	4.98730		6.16	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.98280	4.98280		4.96970	4.96970		7.46	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.75780	1.75780		1.75540	1.75540		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.70990	1.70990		1.70680	1.70680			0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.67370	1.67370		1.67120	1.67120			0.00	0	0.00

Total for Derivatives : **1,416,045,514.84** **234,547** **4 337 276.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28599			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.75500	101.99691		6.75500	101.97855			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55526			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.06500	106.26826		8.06500	106.24505			222,594,000,000.00	27,600,000	606,900,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.12368			0.00	40,000,000	40,000,000.00
AA07	On 15/04/2021	Spot Bond	8.70000	105.20511		8.70000	105.18050			1,016,160,000,000.00	116,800,000	29,200,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	103.67200		10.00000	103.64500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.29710			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.37945			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.93000	98.32903		8.93000	98.30530			94,658,000,000.00	10,600,000	5,300,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.28719		100.00000	10.24196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	100.55556	10.84000	100.52623				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.87500	101.97557	6.87500	101.95675				8,250,000,000.00	1,200,000	120,600,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.32918				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.39000	105.03905	8.39000	105.01520				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	104.73700	10.00000	104.71000				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000	125.89679	2.30000	272.16794				0.00	0	100,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.54661				0.00	4,000,000,000	1,000,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.37397				0.00	14,000,000,000	7,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.82521				0.00	14,000,000,000	7,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.81800				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.81308				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.20519				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93710				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.63187				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	99.18257	100.00000	98.91304				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000	173.14655	2.04000	173.13691				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.84411	2.76000	162.83191				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.31675	2.17000	176.30636				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.83735	1.82000	185.82809				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.58625	79.48633	7.58625	79.47041				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.58625	79.48633	7.58625	79.47041				0.00	0	0.00
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	101.68512				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.24807			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13156			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	6.88000	104.13945		6.88000	104.11986			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	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40339			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.04500	107.86877		7.04500	107.84814			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15197			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	2.65000	94.96200		2.65000	108.88212			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	102.65027		2.41000	161.69673			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000	117.80468		2.29000	215.64834			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.06500	93.91767		9.06500	94.58727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.77932			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	103.01000			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	109.41062	9.63000	109.39173			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									
				9.13000	114.77884	9.13000	114.75085			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond									
				8.40500	93.30542	8.40500	93.28432			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									
				9.22500	114.05026	9.22500	114.02215			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond									
				0.00000	100.00000	0.00000	87.82000			0.00	0	0.00
ABN91		On 11/12/2018	Spot Bond									
				0.00000	100.00000	0.00000	99.93901			0.00	0	0.00
ABN92		On 31/01/2019	Spot Bond									
				0.00000	100.00000	0.00000	100.82912			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond									
				7.74000	108.32291	7.74000	108.30020			2,184,228,000,000.00	282,200,000	1,594,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.41000	106.48852		8.41000	106.46443			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.91500	101.40283		6.91500	101.38413			19,362,000,000.00	2,800,000	13,286,436,200.00
ABS6	On 01/06/2020	Spot Bond	8.45500	99.07678		8.45500	99.05424			3,905,364,500,000.00	461,900,000	823,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.32500	98.43711		9.32500	98.41233			44,760,000,000.00	4,800,000	1,461,200,000.00
ABS9	On 17/03/2016	Spot Bond	7.35000	104.53605		7.35000	104.51520			0.00	0	1,000,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.11000	217.85310		2.11000	276.00395			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000	128.18402		1.54000	131.03753			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.12000	130.95879		2.12000	133.58169			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00450		100.00000	0.00449			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	66.80447		100.00000	66.64263			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.20500	104.76345		11.20500	104.73190			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.50019			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.68907		100.00000	6.67268			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.51228			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.68334			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.86994		100.00000	39.77229			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48810			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.78338		11.00000	66.76428			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.51676		100.00000	25.45427			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84714			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.02166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond							0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond							0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond							0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond							0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond							0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond							0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond							0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond							0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond							0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond							0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond							0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond							0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond							0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond							0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond							0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.18451			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.76925			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.75683			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13172			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.75504			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.58987			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.49140			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.73393			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47494			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.01631			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.77558			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.86005			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.57384			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.53805			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60752			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73792			0.00	0	4,500,000,000.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.66427			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58016			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60331			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.22934		10.23000	102.20116			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62629			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59068			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.13913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	9.00500	107.50405		9.00500	107.47818			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73154			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.41932		1.75000	117.52321			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73853			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60524			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70192			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.75433			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.64950			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.02991			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.25028			0.00	79,000,000	4,226,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.38510			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.63063			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.78538			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.74385			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.69466			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.78389			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.81122			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.00806			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.26612			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.81762			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.81762			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92198			0.00	0	0.00
ACL196	On 20/12/2017	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
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92084			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.87436			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92198			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.03155			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.85338			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.83817			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.89013			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.77695			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60756			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.59288			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.35461			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.63272			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.65369			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.70192			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.60966			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.60756			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.75035			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97211			0.00	0	40,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87124			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.84678			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.26111			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20291			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.22099			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.81786	100.00000	13.77425				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34086				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.02453				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.12433				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.25727				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.98606				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.52500	99.71563	7.52500	99.69540				24,080,000,000.00	3,200,000	1,600,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.26388				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.46711				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37500	102.71547	8.37500	102.69220				1,624,750,000,000.00	194,000,000	2,925,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.22500	115.38621	9.22500	115.35762				119,002,500,000.00	12,900,000	4,300,000.00
AIR03	On 09/03/2016	Spot Bond	7.04000	107.19743	7.04000	107.17695				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.80500	103.06992	8.80500	103.04539				139,999,500,000.00	15,900,000	5,300,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.78416	100.00000	12.75571				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.60000	103.46024	9.60000	103.43345				0.00	0	2,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.66000	166.03568	2.66000	166.02364				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05988				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00001				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	67.21915	100.00000	67.09559				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.57939				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.93576				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.65184			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27783			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54191			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	101.64950			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01490			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97543			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	106.30000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.99947			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.97873			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.71524		2.54000	297.01835			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48591			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	102.68336			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20466			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	94.50363			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	97.46750			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.08797			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23112			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.61350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond	2.55500	163.88062		2.55500	207.62228			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	28.32392		100.00000	28.14506			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.88522		100.00000	17.70484			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.01154		100.00000	17.82989			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.44310		100.00000	17.26718			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92640			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.50268			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48169			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48355			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.47500	106.07293		8.47500	106.04874			515,280,000,000.00	60,800,000	30,400,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27068			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.83322			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.09252			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60067			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.29223			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.98000	102.74504		8.98000	102.72025			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.28500	105.55819		7.28500	105.53743			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	37.75706		100.00000	37.59102			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.36295			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.34000	105.77287		8.34000	105.74913			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.79992	104.11015		10.79992	103.52805			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91440	102.47979		10.91440	102.39457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	10.93060	102.44931	10.93060	102.37734				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.06652				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94715	102.56174	10.94715	102.35306				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.44827	103.07942	11.44827	103.06662				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11351				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11351				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.11358				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.04992	102.04216	11.04992	102.04368				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01025	103.33499	11.01025	102.48094				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.91440	102.47979	10.91440	102.39457				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.86022	103.13541	10.86022	102.69506				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99957	98.66225	9.99957	102.29834				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.01020				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.99062				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.99062				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	10.32561	102.40325	10.32561	102.20951				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.11500	102.04754	11.11500	102.01715				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93465				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.04000	75.67136	11.04000	99.96300				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	101.83180				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.73524	9.28000	101.73500				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.96264				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	10.87500	72.27200	10.87500	102.33472				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.90666				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.95331				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.95331				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	101.88425				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.97234				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	101.97234				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.88798				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.90694				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.97243				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44646				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54991				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.79992	104.64425	13.79992	104.07894				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.91488	103.68600	14.91488	103.66946				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78327	103.48518	13.78327	103.17415				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.55851				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.55851				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.55851				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.65140				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.23294				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.97705	100.00000	23.93156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.14854	100.00000	22.09489				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.15766	100.00000	20.10883				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.44300	100.00000	12.41286				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.44300	100.00000	12.41286				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.04419	100.00000	15.00774				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.03553	100.00000	13.00395				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96966				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93829				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.14188				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20942				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.48853	100.00000	8.46775				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.48853	100.00000	8.46775				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	98.91599	100.00000	99.18478				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	80.93126	100.00000	100.00000			5,250,000,000,000,000.00	52,500,000,000	52,500,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.01000	104.81535	2.01000	182.09216				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.74500	100.71933	7.74500	162.34354				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.74500	102.03247	7.74500	162.62315				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.13000	101.06296	8.13000	101.04085				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.47500	100.39412	7.47500	100.37377				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.90126				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.99697				0.00	0	0.00

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	101.01652			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08165			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14674			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32852			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.61810	100.00000	23.56089				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	100.81566			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83150			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83678			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90008			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.98440			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.10812	100.00000	23.05214				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.10812	100.00000	23.05214				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.68364			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81004			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.84451			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.89000	103.89954	7.89000	103.87733				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.94792			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13162			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.53218	100.00000	16.49169				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.53218	100.00000	16.49169				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.51721			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.60500	101.97764	10.60500	101.33433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.15418			0.00	0	60,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02969			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.18500	69.31707		8.18500	106.39360			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.93385			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.68245			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.15053			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31071			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.35865			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.30559			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.32053			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34764			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45985			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.64938			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.02003	100.00000	66.64137				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.00975			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03826			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.16511			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.35165			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.95986			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.22647			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.12349			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.03788			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.67192			0.00	0	0.00

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	93.37290			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.75933			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.61896			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	29.30075	100.00000	29.22977			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.81214			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.41531			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.04000	110.06236	9.04000	110.03547			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	106.56379			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.94000	102.99077	8.94000	102.96589			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.07500	100.67823	12.07500	100.64562			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.01624			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.03500	105.72539	11.03500	105.69453			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.49603			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	8.93000	101.63432	8.93000	101.60980			0.00	0	492,233,400.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	98.93257			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.47500	101.73093	11.47500	101.70010			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.35725			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.45047			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.66928			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.73000	95.68024	9.73000	95.65514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.59500	122.87045		9.59500	122.83899			2,878,500,000.00	300,000	100,000.00
CCT02	On 12/06/2024	Spot Bond	9.87500	110.48066		9.87500	110.45157			293,287,500,000.00	29,700,000	9,900,000.00
CCT03	On 15/03/2025	Spot Bond	8.75500	118.66208		8.75500	118.63400			1,793,899,500,000.00	204,900,000	68,300,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.24000	103.31305		11.24000	103.28184			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.65563			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.75477			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73750		10.00000	104.71010			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78353			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97974			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20858			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.06224			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.16828			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69088			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.75636			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.83163			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.66604			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65931			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.69486			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.57404			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.76935			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.44632			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.40941		10.11000	104.38143			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	121.77106		2.76000	121.76199			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.90003		3.14000	121.71702			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.25837		8.25000	102.23554			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	129.22791		2.82000	123.35443			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.85710		2.40000	121.09277			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.47146			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.29000	101.61070		8.29000	101.58803			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.05308			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07079			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.34000	101.68626		8.34000	101.66343			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.34000	101.68626		8.34000	101.66343			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.39000	100.52392		8.39000	100.50135			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81142			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.99226			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10874			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10874			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.50430			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.83575			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.29139			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.69259		9.35000	102.66709			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.69259		9.35000	102.66709			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27029			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27099			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	99.97624			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64343			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.69878			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.70169			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64343			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64343			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.70253			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.54019			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.14168			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.64536			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.64536			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.64536			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04681			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.80500	104.91644		8.80500	104.89147			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.70555			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05332			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05433			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04408			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.29486			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.32282			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28300			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.82831			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01284			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.81010			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60112			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62853			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99727			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.63739			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05331			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82833			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.20370			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55174			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80843			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59524			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.93129			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55194			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70987			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70147			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	103.22524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.15965			0.00	0	0.00
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	100.57135			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.34500	97.75971	10.34500	96.33291				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.86500	97.17852	10.86500	97.86635				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62665			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.94711			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.55863			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98376			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.91029			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.66717	8.80500	100.90861				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.71241			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99340			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	101.78996			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.82141			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.94292			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.85354			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44843			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56826			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.53749			0.00	0	0.00

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	102.02178			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62665			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.91187			0.00	5,000,000,000	5,000,000,000.00
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	100.91664			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.25068			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63601			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55250			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	102.10566			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62210			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.88426			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90785			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.61217			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58923			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.86854			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.14661			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.48954			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	100.84319			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95739			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.56142			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.53935		10.55000	102.15292			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.52500	107.75443		9.52500	108.38488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.68249				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.81269				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.66500	109.22506	11.66500	109.98691				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.86754				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.69500	109.77037	11.69500	109.60099				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.12500	109.11723	10.12500	108.97090				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.86754				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.96874				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.06859				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.90731				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.94292				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.71241				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69586				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.03000	106.16349	9.03000	106.03407				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00880				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.89055				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.29809	10.55000	102.26903				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.39467	11.00000	99.66548				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.97096				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.92198				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98253				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.45500	105.97809	11.45500	105.81517				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	102.10627				0.00	0	0.00
CLN386	On 20/03/2021	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
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.04914			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.82770			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.81319			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24633			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.05448			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94313			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.99828			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.83995		7.01000	40.45039			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.57605			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	8.13000	101.06296		8.13000	144.45737			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.74500	36.84776		7.74500	162.34354			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.74500	37.27952		7.74500	162.62315			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.94998			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.89825			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36002			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36002			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.83242			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71466			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73785			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35013			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98376			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58868			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.67048			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.65999			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.67048			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.29007			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.28949			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.61422		8.87000	105.96111			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.29000	102.21055		8.29000	102.18774			593,564,000,000.00	71,600,000	845,500,000.00
COJ05	On 05/06/2023	Spot Bond	9.67000	114.58647		9.67000	114.55676			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.08500	102.57295		8.08500	102.55074			368,676,000,000.00	45,600,000	11,400,000.00
COJ07	On 23/03/2021	Spot Bond	9.24000	109.48494		9.24000	109.45762			563,640,000,000.00	61,000,000	30,500,000.00
COJG01	On 09/06/2024	Spot Bond	9.30500	105.44032		9.30500	105.41412			1,867,513,500,000.00	200,700,000	66,900,000.00
COT01	On 03/04/2023	Spot Bond	9.67500	98.47383		9.67500	98.44827			0.00	0	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond	10.47500	99.89608		10.47500	99.86806			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.47500	92.85617		10.47500	92.83013			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.21480			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14656			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03929			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.26749			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.61175			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94315			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.14581			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00500	101.34339		11.00500	104.73932			0.00	0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.94518	100.00000	11.91592				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.86150	100.00000	4.84616				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.89461	100.00000	11.85707				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.83408				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.61500	100.21413	7.61500	99.43531				150,015,500,000.00	19,700,000	19,700,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.22425				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.08616				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.32071				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.43331	100.00000	55.01724				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.98064				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.34547				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	102.76680				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000	0.00000	102.38938				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	98.73226				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.24650				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.58850				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	102.52883				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.95340				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.00552				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.23000	103.75992	8.23000	103.73706				334,138,000,000.00	40,600,000	20,300,000.00
DV21	On 15/06/2016	Spot Bond	7.14000	110.86814	7.14000	110.84690				91,392,000,000.00	12,800,000	6,400,000.00
DV22	On 07/02/2020	Spot Bond	8.04000	109.02722	8.04000	109.00387				6,713,400,000,000.00	835,000,000	1,860,000,000.00
DV23	On 27/02/2023	Spot Bond	8.73500	110.10860	8.73500	110.08302				3,871,352,000,000.00	443,200,000	1,269,480,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	8.93500	107.61699		8.93500	107.59143			8,011,121,000,000.00	896,600,000	432,200,000.00
DV29	On 18/02/2029	Spot Bond	9.15000	110.54081		9.15000	110.51394			1,106,235,000,000.00	120,900,000	340,300,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98334			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92900			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40022			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28924			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86912			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31935			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.49093			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82303			0.00	1,900,000,000	1,900,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80039			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.52500	131.82372		7.52500	131.79726			2,257,500,000.00	300,000	2,000,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.40272			0.00	0	1,500,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.24500	100.31530		2.24500	115.67635			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.88737		0.20000	137.01494			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.69465		2.05000	123.68769			10,250,000,000.00	5,000,000	85,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.13969		2.06000	111.13339			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.10947		2.07000	112.10320			0.00	0	8,950,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.87297		2.14000	102.86695			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22500	100.65621		2.22500	116.05822			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.13000	110.01452		9.13000	109.98784			0.00	0	0.00

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	8.98000	110.79641		8.98000	110.76953			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.52500	104.16767		9.52500	104.14089			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.77500	95.98633		9.77500	97.72333			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.92500	107.16453		9.92500	104.98669			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44539			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	94.75421			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.92452			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.68215			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.65613			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39260			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62165			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.85582			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.00549		100.00000	65.79716			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	90.93168		100.00000	90.72070			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.06500	106.61880		11.06500	106.58759			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.86465			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.79444			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.64759			0.00	240,000,000	270,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.45500	99.18617		9.45500	99.16100			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.40035			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.21742			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	100.46183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.49008			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.41526			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.43203			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.41190			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.42588			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.42235			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.41668			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.58377		7.10000	102.56411			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.40500	106.65827		7.40500	106.63697			3,519,596,500,000.00	475,300,000	20,622,393,900.00
ES23	On 25/01/2023	Spot Bond	8.10500	114.82680		8.10500	114.80202			1,924,937,500,000.00	237,500,000	6,099,308,800.00
ES26	On 02/04/2026	Spot Bond	8.46500	97.02609		8.46500	97.00399			0.00	0	3,958,100,000.00
ES33	On 15/09/2033	Spot Bond	9.22000	86.52214		9.25500	86.22770			4,861,706,000,000.00	527,300,000	33,396,200,000.00
ES42	On 25/04/2042	Spot Bond	9.32000	92.96129		9.32000	92.93803			1,123,992,000,000.00	120,600,000	21,240,200,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.41031			0.00	0	10,200,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.42302			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29791			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08628			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55945			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.36572			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.69973			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18190			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.33260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.11576			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.22489		100.00000	11.19769			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.92419		100.00000	10.89773			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.76398			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.37301			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.97073			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.10854			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.97500	102.38753		8.97500	102.36297			234,247,500,000.00	26,100,000	8,700,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.96564			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96558			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.93566			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.15909			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.13609			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.13834			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.73000	102.03060		9.73000	101.43723			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.67500	109.84886		10.67500	109.81765			1,044,015,000,000.00	97,800,000	32,600,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.93748			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	132.69913		2.12000	133.58169			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	127.38852		2.14000	275.39401			0.00	0	400,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	105.10581		2.36500	111.71955			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	102.87990		2.39000	162.05855			5,019,000,000,000.00	2,100,000,000	1,150,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.68460		2.18000	219.09028			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.31500	107.66248		7.31500	107.64111			0.00	0	0.00

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	7.77400	63.93191		7.77400	63.29283			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44900	40.96322		9.44900	40.05536			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.64785		9.69000	38.73336			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	83.70692		100.00000	83.53033			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.13810			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04281			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76940			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94188			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92198			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	101.83188			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13381			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	101.89055			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.31638		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	102.00995			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond				102.47657			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond				102.40338			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond				100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	19.97513	100.09221	19.92616			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond				101.71660			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond				112.15322			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond				102.27389			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond				104.38905			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond				101.89972			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond				98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond				101.92078			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond				101.75463			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond				101.79625			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond				102.35110			0.00	0	0.00

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	101.76482			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.31961		13.22500	59.29841			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66418			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66628			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.44236			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.74175			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	96.70508		3.59500	100.03984			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.81722			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.81722			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.39266			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62665			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83566			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.71241			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.67257			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.82508			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.95759			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.59260			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.81658			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.03730			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.24650			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.77949			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.20028			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.65370			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.79625			0.00	0	271,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.79625			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.68369			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.40720			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.48394			0.00	0	13,000,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55928			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21835			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.89684			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20337			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.54141			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18027			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18348			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15687			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05097			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15687			0.00	0	8,190,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04674			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.72965			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.03657		8.75000	98.86534			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.60368			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.17331		100.00000	10.14120			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.29507		100.00000	9.26572			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.73338			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.63777		100.00000	1.62928			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.58106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000	26.34726	100.00000	26.14950				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.68709				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.90282	100.00000	0.52317				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	24.09408	100.00000	23.91323				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.68705				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	11.24867	100.00000	11.16424				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.68538				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.65104				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.75703				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.71095				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93000	100.10059	2.93000	126.83291				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57887				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57130				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57130				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.40312				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.90599				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.89551				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.95652				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93531				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	117.25671	3.46000	122.62846				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.92915				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.94807				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000	107.80563	3.51000	122.24015				0.00	0	0.00

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	3.49000	105.41620		3.49000	122.39531			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000	102.10527		2.86000	127.51675			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000	101.40600		2.93000	134.81678			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.68519			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.91657			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.55942			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22771			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14783			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.84445			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.84236			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.91947			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.62622			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.04064		100.00000	11.01361			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.42444		100.00000	33.34167			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	63.05882		100.00000	62.86195			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.01864		100.00000	17.96177			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	7.63697		100.00000	7.54081			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	151.77904		5.00000	151.75851			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45172			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.03053			0.00	232,115,600	232,115,600.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.12011			0.00	0	1,180,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.42677			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.32735			0.00	88,300,000	646,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.32302			0.00	42,700,000	55,400,000.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.07644			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	1.94300	83.94519	1.94300	107.35678			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.34500	104.56311	2.34500	137.39368			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.96159			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.31740	10.38000	101.28919			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	101.31740	10.38000	101.28919			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	100.94543			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.48500	102.11327	2.48500	110.85512			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.49000	210.47238	2.49000	209.55681			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.45500	111.45215	2.45500	111.44476			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14263			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.52000	209.58244	2.52000	208.66123			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.04467			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.45000	110.87202	2.45000	110.86467			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.54500	109.69466	2.54500	109.68711			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32354			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	49.68800			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58651			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.65000	108.50173	2.65000	107.67871			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.64000	113.65449	2.64000	259.89370			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.69000	111.99004	2.69000	258.05437			0.00	0	0.00

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	2.38000	97.70338		2.38000	97.67520			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000	160.08172		2.72000	202.80849			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000	122.70552		2.65000	265.26642			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000	127.29467		2.15000	275.19105			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000	120.74893		2.87000	261.03507			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000	102.01455		2.59000	129.61706			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.90106			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	133.58937		2.12000	129.49721			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10169			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34443			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.73851			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32500	111.09308		2.32500	111.08610			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	21.05638		104.97509	21.00192			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.36144		101.07593	22.30615			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	15.74433		100.44759	17.17254			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.95250		100.76967	20.90083			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	2.01000	119.60736		2.01000	119.60078			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	2.31000	97.92167		2.31000	112.27665			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.65060			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	97.65638		2.34000	111.97239			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.23771			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000	125.43489		2.35000	343.57116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.59760			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.23754			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.38500	102.66880		6.38500	102.65113			6,385,000,000.00	1,000,000	102,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.38000	102.86922		7.38000	102.84863			101,844,000,000.00	13,800,000	6,900,000.00
FRX17	On 15/09/2017	Spot Bond	7.73000	103.86035		7.73000	103.83859			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87500	109.18569		7.87500	109.16253			61,425,000,000.00	7,800,000	2,600,000.00
FRX19	On 15/11/2019	Spot Bond	8.29500	103.39385		8.29500	103.37063			3,424,176,000,000.00	412,800,000	999,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.50000	102.76517		8.50000	102.74167			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.09500	94.44758		9.09500	94.42437			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.17500	110.13953		9.17500	110.11253			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.51500	102.67362		9.51500	101.64387			0.00	0	512,600,000.00
FRX31	On 21/02/2031	Spot Bond	9.93000	99.38245		9.93000	99.35629			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.92500	82.84060		9.92500	82.81855			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.45375			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.50640			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.52744			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.58001			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.66416			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.72727			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	102.00065			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.33911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.35359			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.18794			0.00	0	12,995,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.36668			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.38123			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.39334			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.44655			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39713			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51993			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.69000	103.16526		8.69000	103.14116			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	100.90822			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	100.81663			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.83356			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.86627			0.00	0	220,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.90683			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.96312			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	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.19033			0.00	27,000,000	27,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.12085			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.93679			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96150			0.00	711,006,400	711,006,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94185			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.37246			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.54989			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001			91,570,000,000,000.00	915,700,000	915,700,000.00	
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26271			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37414			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.70223			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06659			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	14.62031	100.00000	14.51056				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.26552			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86368			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.72782			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.73633			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.94907			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91677			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	101.04448			0.00	0	60,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.22475	102.10479		7.22475	98.54544			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.09105			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.22543	101.76448		8.22543	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15090			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.67591	101.82499		8.67591	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.22401			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13147			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26031			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30418			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66954			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.72000	105.32660		8.72000	105.30218			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.76500	112.38530		7.76500	112.36203			19,723,100,000,000.00	2,540,000,000	23,319,140,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.09190		1.96000	279.07784			1,411,200,000,000.00	720,000,000	13,258,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	132.01919		1.96000	285.40620			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.21500	103.58647		9.21500	103.56112			2,059,552,500,000.00	223,500,000	12,646,086,800.00
HWAY35	On 31/07/2035	Spot Bond	9.21500	103.59204		9.21500	103.56669			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	95.53806		100.00000	95.28796			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.89867		100.00000	24.83769			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	62.75469		100.00000	62.60267			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.98938		100.00000	29.91672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U		On 20/11/2016	Spot Bond	100.00000	21.96059	100.00000	21.90739			0.00	0	0.00
HWF07U		On 26/03/2015	Spot Bond	100.00000	97.07264	100.00000	96.81852			0.00	0	0.00
HWY023/R197		On 25/11/2020	Spot Bond	10.00000	104.73700	10.00000	104.71000			0.00	0	0.00
I2025		On 31/01/2025	Spot Bond	1.69000	118.78315	1.70000	118.66956			7,911,904,000,000.00	4,681,600,000	79,360,898,700.00
I2038		On 31/01/2038	Spot Bond	1.72000	127.14680	1.72500	127.02551			2,480,240,000,000.00	1,442,000,000	88,572,496,800.00
I2046		On 31/03/2046	Spot Bond	1.72000	128.93402	1.72000	128.92796			68,834,400,000,000.00	40,020,000,000	52,230,500,000.00
I2050		On 31/12/2050	Spot Bond	1.75000	138.72573	1.75500	138.54796			350,000,000,000.00	200,000,000	29,131,310,600.00
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.05000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.20500	103.27901	7.20500	103.25900			7,205,000,000.00	1,000,000	500,000.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.22076			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.08267			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.89000	104.12506	7.89000	104.10280			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.59000	109.15000	7.59000	109.12754			0.00	0	200,000,000.00
IBL28		On 18/08/2016	Spot Bond	7.71000	103.39399	7.71000	103.37274			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.72258			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	101.31925	1.70000	130.60431			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.19000	104.66220	2.19000	132.98253			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.50443			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03164			0.00	3,000,000,000	1,500,000,000.00
IBL39		On 02/04/2018	Spot Bond	7.71000	104.65172	7.71000	104.62997			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12151			0.00	300,000,000	300,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83177			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.54631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.30500	102.70532		8.30500	102.68249			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.71500	96.95298		8.71500	96.93051			1,659,336,000,000.00	190,400,000	2,476,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.53724			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.79000	100.04740		7.79000	100.02639			182,286,000,000.00	23,400,000	7,800,000.00
IBL50	On 02/08/2020	Spot Bond	8.76500	104.66103		8.76500	104.61299			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62192			0.00	0	50,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.75815			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.58235		7.90000	101.56097			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.08500	102.94803		8.08500	102.92585			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.83522			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.48583			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.36000	105.01120		7.36000	104.99058			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.04500	106.90714		8.04500	106.88423			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.15500	109.88724		9.15500	109.86052			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.38047			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.87335			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78779			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.80414			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.82035			0.00	100,000,000	50,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00637		100.00000	0.00635			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99323			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.94435			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.38000	100.90074		8.38000	100.87799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.28493			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.29426			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.47500	105.94438		9.47500	100.83829			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.69304		5.00000	100.67949			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.69304		5.00000	100.67949			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.77355		5.00000	101.75989			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.69434		5.00000	100.68067			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.94534		4.00000	100.93430			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	103.15183		4.00000	100.56739			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.51763		100.00000	33.41299			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.32854		100.00000	33.22449			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.32854		100.00000	33.22449			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.35103		9.20000	106.32475			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.61061			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.61061			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.49889			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.20543		100.00000	7.18770			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36677			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.64000	102.12917		8.64000	102.10555			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.38514			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.05882		100.00000	62.86195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN262U	On 15/01/2015	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.70494	100.00000	10.65786				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	20.19784	100.00000	20.00953				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	13.11376	100.00000	13.00969				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000	100.00000	6.25000	99.89737				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000	99.86320	6.25000	99.76085				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.35000	99.51524	6.35000	99.41197				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	99.39004	6.40000	99.28623				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000	99.26895	6.40000	99.16538				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000	99.14814	6.40000	99.04483				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.40000	99.02763	6.40000	98.92457				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.89897	6.45000	98.79537				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.77813	6.45000	98.67478				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000	98.65758	6.45000	98.55449				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.78483				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.79992	103.54449	10.79992	103.11754				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.79992	102.28945	10.79992	102.20936				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.85302				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94526				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81766				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.18436	6.50000	101.16657				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.86960				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.47915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.72070			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07357			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.79625			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.07967			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.39775			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.37763			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62747			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50509			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.36979			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.36574			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.23350			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.94116			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96161			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.53123			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.24990			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.48347			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.88798			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.13342			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.73970			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28992			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17725			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.19247			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.40000	102.19372		8.40000	102.17062			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41372			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.44714			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.46943			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10598			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.16186			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.28771			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.18000	101.39135		9.18000	101.36622			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76208			0.00	0	30,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.28000	105.60418		8.28000	105.58051		2,553,552,000,000.00		308,400,000	2,206,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31451			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.27159			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.68132			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.88498			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.38500	105.99933		8.38500	105.97555			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.46336			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	97.62554		3.28000	126.91271			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000	142.24082		3.57000	142.22699			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.58951			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.32216			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.24734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.91155			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.65840			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	98.26039		3.70000	99.10852			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	98.17847		3.70000	105.40619			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.93012			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.59821			0.00	0	510,000,000.00
IV08	On 30/04/2018	Spot Bond	9.92500	112.20288		9.92500	112.17286			77,415,000,000.00	7,800,000	2,600,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.19586			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	140.69422		3.67000	140.68016			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000	99.91446		6.25000	99.93155			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	99.96577		6.25000	99.86320			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.35000	99.48079		6.35000	99.37760			63,500,000,000,000.00	10,000,000,000	5,000,000,000.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.35541		6.40000	99.25167			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.23440		6.40000	99.13091			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000	99.23440		6.40000	99.01044			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.40000	98.99325		6.40000	98.89026			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000	98.86441		6.45000	98.76089			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.74366		6.45000	98.64038			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.62319		6.45000	98.52017			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221			2,160,000,000,000,000.00	21,600,000,000	10,800,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.58254			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.41246			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00

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	101.14463			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25449			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.35223			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.31180			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14375			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17738			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18500			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20023			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13168			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03782			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84210			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.70505			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.43143			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.22882			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.22655			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.42329			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12182			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91609			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75536			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58480			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.47470			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.51232			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51232			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.64500	105.05772		8.64500	106.05254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000	14.85991	100.00000	14.80404				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.83084	100.00000	11.77881				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01576				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.80000	104.97710	8.80000	106.17983				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85820				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.49150				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.87304				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.37892				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.87939				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.09128				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.18500	105.80128	7.18500	101.09994				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.71242				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.37259				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.10750				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.17819	100.00000	85.97825				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.85067				0.00	0	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	90.65453	100.00000	90.43342				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89604				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.23029	100.00000	34.14737				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.58261				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.10585	100.00000	88.89216				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	93.86466	100.00000	93.63957				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	87.93624	100.00000	87.72835				0.00	0	0.00

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	97.58714	100.00000	97.32620				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85904				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85361				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	56.41632	100.00000	56.27965				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.33665				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.90299				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.12500	143.89205	8.12500	143.86039				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68435				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.58869				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.78234				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16396				0.00	2,600,000,000	1,300,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.70488				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.57417				0.00	0	23,200,000.00
LBK11	On 28/11/2019	Spot Bond	9.71500	104.89730	9.71500	99.89209				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80237				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.39000	100.74509	8.39000	100.72258				2,684,800,000,000.00	320,000,000	3,532,400,000.00
LGL03	On 03/04/2018	Spot Bond	8.44000	76.02403	8.44000	99.09282				27,008,000,000.00	3,200,000	800,000.00
LGL04	On 14/08/2020	Spot Bond	8.89500	104.07493	8.89500	104.05032				2,040,513,000,000.00	229,400,000	754,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.79833				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.70500	100.82252	9.70500	100.79641				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.77978				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.38632				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	102.29048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.43641			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.61114			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.44684			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.05276			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.98029			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45542			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.61970			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.78443			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.79744			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.90666			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15386			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.69184			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.28743			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60067			0.00	0	255,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19452			0.00	0	20,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51500			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98132			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11622			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59476			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.59821			0.00	0	6,010,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.61167			0.00	5,000,000	238,000,000.00
MBF043	On 08/12/2015	Spot Bond	100.00000	35.35534		100.00000	0.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	86.16371		100.00000	85.96426			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	39.67488		100.00000	39.57771			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	96.55172		100.00000	96.29630			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	19.85592		100.00000	19.76861			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	25.95313		100.00000	25.75832			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	26.12188		100.00000	25.92580			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	22.98155		100.00000	22.80905			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.30500	103.94234		8.30500	103.91911			498,300,000,000.00	60,000,000	585,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.32500	103.40696		8.32500	103.38379			0.00	0	7,800,000.00
MBSA03	On 09/06/2015	Spot Bond	100.00000	66.72761		100.00000	0.00000			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85330			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.86364			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10108			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28121			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.13639			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.28230			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.52500	103.29743		7.52500	103.27646			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.29500	107.52343		8.29500	107.49969			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.05500	109.16606		9.05500	109.13980			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.16500	99.89876		6.16500	99.88190			3,699,000,000.00	600,000	800,300,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51690			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.56950			0.00	0	0.00

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	9.06500	106.61247		9.06500	106.77917			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35500	102.81382		7.35500	102.79331			7,136,268,184,000.00	970,260,800	2,953,730,400.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21229			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.45000	100.94736		8.45000	100.92441			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.82503			0.00	3,000,000,000	1,500,000,000.00
MMIG02	On 17/03/2026	Spot Bond	8.93000	110.24236		8.93000	107.61553			1,402,010,000,000.00	157,000,000	431,400,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.15954			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.73613		100.00000	16.69514			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.45719			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.15000	100.94329		8.15000	100.92114			0.00	0	143,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.30500	104.95266		7.30500	104.93221			0.00	0	2,420,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.14000	108.65818		8.14000	108.63463			42,328,000,000.00	5,200,000	512,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.46349		100.89771	6.44771			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.54911		100.61875	6.53316			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	100.49131			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.53041			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.57575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.62720	100.00000	0.62568				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.62720	100.00000	0.62568				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.52000	98.96901	8.52000	98.94620				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.53712	7.59000	101.51656				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.58500	101.80536	8.58500	101.78172			1,222,504,000,000.00	142,400,000	35,600,000.00	
NBK12A	On 19/03/2021	Spot Bond	8.38000	106.87979	8.38000	106.85555				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.37061				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.85500	107.60914	8.85500	107.58338				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.46029				0.00	20,000,000	20,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.74000	106.92625	8.74000	106.80068				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38761				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.52314				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02846				0.00	0	30,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.32524				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47243				0.00	15,000,000	15,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42006				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.50352				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.50875				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.17500	104.92413	7.17500	104.90370			1,615,810,000,000.00	225,200,000	792,200,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.92851				0.00	0	40,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.12500	115.48912	8.12500	115.46371			3,105,375,000,000.00	382,200,000	1,549,600,000.00	
NBK4	On 28/10/2024	Spot Bond	10.30000	37.94408	10.30000	37.93389				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.10500	102.23305	7.10500	102.21364				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.23625				0.00	0	1,280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.11078			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.50000	104.21251		7.50000	104.19131			24,000,000,000.00	3,200,000	1,881,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54963			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54451			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.10859			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38338			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20602			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.15129			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.40304			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12336			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	100.89588			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.85832			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.75814			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.43816			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.46438			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63786			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55371			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.05729			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50214			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48799			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.48694			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.76010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.71241			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.47000	108.78665		9.47000	109.42633			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.70192			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.50500	107.50797		9.50500	108.33281			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.71241			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54044			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58068			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.72918			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.75014			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.89500	104.33217		7.89500	104.30985			86,845,000,000.00	11,000,000	35,500,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.02118			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.98874			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.50500	107.16871		9.50500	107.62764			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.32819			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.31715			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.13772			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.54000	111.65364		11.54000	111.61904			657,780,000,000.00	57,000,000	1,649,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	102.28763			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45184			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	168.40970		2.16000	168.39978			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	96.04034		2.60000	138.57683			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.11500	108.97884		8.11500	108.95528			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	8.74500	107.48285		8.74500	107.72111			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28345			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38554			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.26832			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.27782			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.27214			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.94500	107.45732		8.94500	109.58288			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27788			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.28350			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.27972			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.14500	107.43201		9.14500	107.66359			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.29115			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.28728			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.28918			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.35890			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.33596			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.29485			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.98500	114.58363		7.98500	114.55899			261,109,500,000.00	32,700,000	510,900,000.00
NRA022	On 31/10/2022	Spot Bond	8.78000	120.76006		8.78000	120.73140			2,004,474,000,000.00	228,300,000	376,100,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.09154		2.05500	173.08181			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56500	120.76092		9.56500	120.72993			175,039,500,000.00	18,300,000	2,926,100,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.46509			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.28154			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.67381			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01849			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.22858			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.24039			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.29610			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.33797	100.00000	16.29839				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	61.39301	100.00000	61.24428				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.19500	102.48843		7.19500	102.46853		28,842,596,500,000.00	4,008,700,000	9,668,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.24930			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.26500	105.07509		9.26500	100.23617			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.05214	100.00000	22.99630				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51736			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.87033			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15777			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700	10.00000	104.71000				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09485			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60418			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.62765			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.99248			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.03000	108.33810	9.03000	108.20071			90,300,000,000.00	10,000,000	10,000,000.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.82702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.84978			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.86001			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.88276			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.98049			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.00320			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85710			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.54500	44.17080		7.54500	44.16186			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.20500	108.51492		6.20500	108.49660		6,809,491,100,000.00	1,097,420,000	83,026,110,000.00	
R158P	On 15/09/2015	Spot Bond	6.29000	95.37160		6.29000	95.35529			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.39000	114.83651		6.39000	114.81655		55,120,779,000,000.00	8,626,100,000	86,487,706,000.00	
R159P	On 15/09/2016	Spot Bond	6.22000	89.75178		6.22000	89.73660			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.71000	126.52460		7.72500	126.36549		8,134,497,951,000,000.00	55,058,100,000	65,074,588,500.00	
R187P	On 21/12/2026	Spot Bond	7.46500	41.39998		7.46500	41.39169			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.38500	38.86301		7.38500	38.85531			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	285.57319		1.65000	285.56029		93,599,550,000,000.00	56,727,000,000	35,183,388,500.00	
R201	On 21/12/2014	Spot Bond	5.61500	104.18268		5.59000	104.16760		20,214,000,000.00	3,600,000	2,450,560,000.00	
R202	On 07/12/2033	Spot Bond	1.69000	235.26420		1.69000	235.25332		1,545,980,228,000.00	914,781,200	57,238,944,600.00	
R2023	On 28/02/2023	Spot Bond	7.47500	103.79028		7.45500	103.89190		3,025,791,772,575,000.00	04,788,197,000	64,943,300,000.00	
R203	On 15/09/2017	Spot Bond	6.61500	105.99112		6.59000	106.03603		1,741,484,083,500,000.00	63,262,900,000	45,683,100,000.00	
R2030	On 31/01/2030	Spot Bond	8.14500	101.58255		8.14500	101.56052		961,557,975,000,000.00	18,055,000,000	70,872,794,000.00	
R2032	On 31/03/2032	Spot Bond	8.34000	100.74985		8.34000	100.72724		2,310,972,300,000,000.00	77,095,000,000	90,158,308,100.00	
R2037	On 31/01/2037	Spot Bond	8.44500	103.55471		8.44500	103.53144		4,747,567,875,000,000.00	62,175,000,000	59,528,717,100.00	
R204	On 21/12/2018	Spot Bond	6.89000	107.58461		6.87500	107.61802		2,835,998,412,000,000.00	11,610,800,000	24,514,934,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.57000	105.01424	8.57000	104.99030			2,002,380,500,000,000.00	33,650,000,000	01,590,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.55000	104.58876	8.55000	104.56458			2,260,862,820,000,000.00	64,428,400,000	11,132,322,900.00	
R207	On 15/01/2020	Spot Bond	7.09500	103.53964	7.06500	103.64726			1,309,873,224,000,000.00	84,619,200,000	79,209,300,000.00	
R208	On 31/03/2021	Spot Bond	7.25000	98.78822	7.23000	98.86732			1,316,014,925,000,000.00	81,519,300,000	18,269,383,300.00	
R209	On 31/03/2036	Spot Bond	8.33000	80.60416	8.36500	80.29556			4,074,980,450,562,000.00	89,193,331,400	114,215,116,700.00	
R210	On 31/03/2028	Spot Bond	1.67000	175.73511	1.67000	175.72709			17,939,140,000,000.00	10,742,000,000	37,914,118,500.00	
R211	On 31/01/2017	Spot Bond	1.00000	132.51670	1.00000	132.51311			116,012,000,000,000.00	16,012,000,000	77,649,768,000.00	
R212	On 31/01/2022	Spot Bond	1.62000	137.95838	1.62000	137.95232			13,089,270,816,000.00	8,079,796,800	94,795,289,300.00	
R213	On 28/02/2031	Spot Bond	8.16000	91.58438	8.20000	91.23505			987,559,920,000,000.00	21,024,500,000	73,812,546,100.00	
R214	On 28/02/2041	Spot Bond	8.46500	81.20514	8.46500	81.18654			5,689,004,830,000,000.00	72,062,000,000	37,379,161,300.00	
R227C	On 15/03/2015	Spot Bond	6.45000	98.33186	6.45000	98.31478			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	6.29000	95.37160	6.29000	95.35529			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	6.21000	92.55442	6.21000	92.53878			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	6.22000	89.75178	6.22000	89.73660			0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	5.59500	99.81639	5.59500	99.80112			0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	6.36000	96.71926	6.36000	96.70272			0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	6.23000	93.86047	6.23000	93.84474			0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	6.21000	91.05211	6.21000	91.03690			0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	6.27000	88.20569	6.27000	88.19082			0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	6.56500	84.90759	6.56500	84.89260			0.00	0	0.00	
R332C	On 21/12/2017	Spot Bond	6.61500	82.08848	6.61500	82.07388			0.00	0	0.00	
R333C	On 21/06/2018	Spot Bond	6.88000	78.74396	6.88000	78.72941			0.00	0	0.00	
R334C	On 21/12/2018	Spot Bond	6.86000	76.18463	6.86000	76.17059			0.00	0	0.00	
R335C	On 21/06/2019	Spot Bond	6.84000	73.72275	6.84000	73.70920			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	6.83000	71.31951	6.83000	71.30642				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.02500	68.24897	7.02500	68.23609				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.00500	66.00997	7.00500	65.99755				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.15000	63.19539	7.15000	63.18327				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.12000	61.13856	7.12000	61.12688				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.09000	59.16583	7.09000	59.15457				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.06000	57.27336	7.06000	57.26250				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.02000	55.50324	7.02000	55.49277				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.98000	53.80865	6.98000	53.79856				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.66500	48.81981	7.66500	48.80978				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.62500	47.19994	7.62500	47.19029				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.58500	45.65144	7.58500	45.64216				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.54500	44.17080	7.54500	44.16186				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.50500	42.75469	7.50500	42.74609				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.46500	41.39998	7.46500	41.39169				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.42500	40.10369	7.42500	40.09570				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.38500	38.86301	7.38500	38.85531				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45075				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.31323				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.48932				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.31199				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.51029	100.00000	21.45818				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.60384	100.00000	9.58057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.24092	100.00000	26.17665				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	55.92581	100.00000	55.67988				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	17.09809	100.00000	9.25069			1,250,000,000,000,000.00	12,500,000,000	12,500,000,000.00	
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.77608	100.00000	0.79116			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RDF03U	On 04/04/2018	Spot Bond	100.00000	14.07102	100.00000	6.16712			6,130,000,000,000,000.00	61,300,000,000	61,300,000,000.00	
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.94705	100.00000	100.00000			5,000,000,000,000,000.00	50,000,000,000	00,000,000,000.00	
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.06872	100.00000	100.00000			0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.64838			0.00	470,000,000	470,000,000.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.94106			0.00	0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.20096			0.00	0	0.00	
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.23158			0.00	0	0.00	
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.24340			0.00	0	0.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.38830			0.00	0	0.00	
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.22734			0.00	0	0.00	
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.24960			0.00	0	0.00	
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.25000			0.00	0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.68077			0.00	0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.21053			0.00	0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.70793			0.00	0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98062			0.00	0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00344			0.00	0	0.00	
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.20468			0.00	0	0.00	
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00	
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.24660			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.03089			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.06338			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.18555			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.13897			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.75564			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.14479			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.03031			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.65515			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.38891		12.35000	106.35428			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.97812		100.00000	13.94425			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10113			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84489			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.68996			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.59783		100.00000	3.58892			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.43387		100.00000	24.37467			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.01898		100.00000	35.93172			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.80528		100.00000	12.78958			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	30.11502		100.00000	30.04206			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.92849			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.22546			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.53000	108.28366		8.53000	108.25881			1,513,222,000,000.00	177,400,000	854,600,000.00
RW23	On 10/12/2023	Spot Bond	8.70500	104.92801		8.70500	104.90358			1,049,823,000,000.00	120,600,000	40,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.43000	88.98744		9.43000	106.21012			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.83539			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.59000	106.21809		7.59000	106.19622			488,796,000,000.00	64,400,000	1,182,200,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	104.73700		10.00000	104.71000			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.31849			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.64000	102.83686		8.64000	102.81297			1,569,024,000,000.00	181,600,000	895,400,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.99606			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.13213			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.88969			0.00	200,000,000	420,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.04389			0.00	660,000,000	220,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.02587			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.15617			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.85500	101.64606		6.85500	101.62756			149,439,000,000.00	21,800,000	10,900,000.00
SBK9	On 10/04/2018	Spot Bond	8.37500	101.43708		8.37500	101.41422			982,387,500,000.00	117,300,000	2,409,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.66500	107.39606		7.66500	107.37374			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.17237		7.96000	107.14926			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.45500	107.55577		7.45500	107.53402			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.99000	102.55086		7.99000	102.52867			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.60000	107.44545		7.60000	107.42331			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.75000	107.33152		7.75000	107.30898			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86639			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43044			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.64000	105.00474		7.64000	104.98298			186,416,000,000.00	24,400,000	6,100,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43891			0.00	600,000,000	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.62177			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.56347			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70000	111.95616		8.70000	111.93012			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.62500	103.56110		9.62500	103.53421			1,429,312,500,000.00	148,500,000	49,500,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.54527			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.51070			0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.64035			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.45500	101.87594		8.45500	101.85264			5,715,580,000,000.00	676,000,000	1,764,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.52405		100.00000	16.48768			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.99500	110.02988		8.99500	110.00358			2,973,747,000,000.00	330,600,000	2,610,200,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04643			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.50500	100.61122		8.50500	100.58832			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.63500	90.48195		9.63500	90.45843			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92726			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.37500	102.90466		9.37500	102.87890			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59574			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.63947			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.52500	113.16470		9.52500	105.80979			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.93000	98.85660		8.93000	98.83275			4,209,602,000,000.00	471,400,000	281,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.39000	110.69947		7.39000	110.67764			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	127.01362		2.18000	274.58323			2,180,000,000,000.00	1,000,000,000	650,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500	102.68285		1.64500	130.75302			329,000,000,000.00	200,000,000	800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.53478			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	101.15106			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.53218		100.00000	16.49169			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
SHI05	On 31/01/2017	Spot Bond	2.27000	115.07231		2.27000	129.07552			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.18436		6.50000	101.16657			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14441			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51520			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.05034			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.62000	104.18030		8.62000	104.15629			517,200,000,000.00	60,000,000	307,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70667			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50073			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62853			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48530			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73750		10.00000	104.71010			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92129			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	80.64457		100.00000	80.41481			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82152			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.95980		100.00000	24.89867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.35654	100.00000	34.24810				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	29.18593	100.00000	29.09278				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.93000	105.44120	8.93000	105.31404				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.10604				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.55449				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.64000	106.12408	7.64000	106.10246				77,928,000,000.00	10,200,000	2,145,100,000.00
SLI3	On 15/08/2023	Spot Bond	8.47500	104.08505	8.47500	103.39757				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.99000	102.55086	7.99000	102.52867				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.34969				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.54656				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.83636				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.33635				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.34538				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.56479				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.69000	107.09444	7.69000	107.07236				407,570,000,000.00	53,000,000	26,500,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.10204				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36427				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.10738				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.78000	98.15482	8.78000	98.13166				3,687,600,000,000.00	420,000,000	351,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15409				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.66904				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.92438				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.83800	91.34754	8.83800	91.32584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	8.33000	93.64982	8.33000	93.62883				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.83500	104.14099	6.83500	104.12153				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.32500	98.48944	8.32500	98.46761				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.79340				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.77000	103.09166	7.77000	103.06995				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.45079	2.45000	110.86467				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.82500	103.08693	7.82500	104.30649				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.32201				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.52500	111.79344	9.52500	111.76502				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.11780				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.55000	81.08988	9.55000	81.06899				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.03462				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.08866				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.06877				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.66137				0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.19443				0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434	0.00000	98.98285				0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98265				0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.96593				0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.83526				0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98282				0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.98221				0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.84508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.52941				0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.96552				0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.93198				0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.77311				0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.65756				0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.65144				0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.50400				0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.46968				0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
SY1206	On 09/01/2015	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.66500	106.89508	6.66500	106.87582				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.33500	106.38661	8.33500	106.36274				60,012,000,000.00	7,200,000	2,400,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000	38.30415	100.00000	38.21136				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93799				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67086				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.11839				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31766				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46433				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.53800				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.31844				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.78533				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.64000	104.75325		7.64000	104.73192			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.98738			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.01377			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.05108		7.83000	103.02957			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97285			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00586			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.08263			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.97285			0.00	0	30,000,000.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.00586			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.23378		7.16000	102.77134			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.07047			0.00	400,000,000	200,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06520			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.19158			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17449			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.68919			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63049			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.97154			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.01377			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.40016		8.73000	103.28019			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.96757			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.00586			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.34500	99.60891		8.34500	102.63638			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.97663			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.02324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.07310				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.05860				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.07117				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.18896				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.18370				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	95.00155				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.59785				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.60308				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.60111				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.33861				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.34989				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.66500	102.86457	8.66500	104.05178				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.22203				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.23223				0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.57500	105.23479	8.57500	100.20188				0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.37917				0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.24534				0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.41511				0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.26859				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.55986				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.36226				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02458				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.55320	101.06155	6.53716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.09366			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.92521			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.13895			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.69441			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30263			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.00460			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01792			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.00460			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.01792			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.02458			0.00	0	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.99661			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01792			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09114			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.09114			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09114			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19756			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.22416			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19092			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72171			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.75481			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74157			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.33500	103.03060		7.33500	103.01048			13,643,100,000,000.00	1,860,000,000	1,627,300,000.00
TL20	On 22/02/2020	Spot Bond	9.01500	92.61990		9.01500	92.56784			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000	104.73700	10.00000	104.71000				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.52000	105.10456	7.52000	105.08313				3,499,056,000,000.00	465,300,000	27,261,493,400.00
TN20	On 17/09/2020	Spot Bond	8.91000	109.43350	8.91000	109.40715				3,683,394,000,000.00	413,400,000	20,308,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.19407	100.00000	1.19034				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.16000	110.80897	9.16000	110.78155				662,268,000,000.00	72,300,000	11,024,100,000.00
TN25	On 19/08/2025	Spot Bond	9.41000	103.46398	9.41000	103.43813				1,456,668,000,000.00	154,800,000	17,348,427,000.00
TN27	On 14/11/2027	Spot Bond	9.49500	96.22426	9.49500	96.19961				5,305,806,000,000.00	558,800,000	8,632,300,000.00
TN30	On 09/10/2030	Spot Bond	9.84500	113.89557	9.84500	106.90362				0.00	0	7,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.37500	112.24553	10.37500	105.09154				0.00	0	13,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.96348				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.79711				0.00	0	1,101,970,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.43709				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.44793				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.44900				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.50226				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.61267				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.44849				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33312				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.73700	10.00000	104.71000				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.26302				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.28877				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.11846				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.19156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.24123		10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.23521		9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.23511		100.00000	10.20871			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.85956			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.85095			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.84618			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.84522			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.81846			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.75926			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.97964		100.00000	12.92256			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.25666			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.86917			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.60486			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.37808			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.14909			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.90406			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.66185			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.93454			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.66719			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.46464			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.03416			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.84926			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.55187			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.23698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.95948			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.17823			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.58467			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.07864			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.89702			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.46113			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.79188		100.00000	12.76089			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	92.80440		100.00000	92.57638			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	74.79675		100.00000	74.19355			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96062			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.61163			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.33175			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.25593			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.14131			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01507			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.21150			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.19387			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.26938			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.21798			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.27667			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.19899			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.63000	112.68421		8.63000	112.65791			336,570,000,000.00	39,000,000	13,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.31473			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33034			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57499			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.59305			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.59387			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43880			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47706			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.78000	108.20878		6.78000	108.18884			127,464,000,000.00	18,800,000	10,004,700,000.00
WS05	On 01/08/2018	Spot Bond	1.49000	242.44053		1.49000	242.43074			7,450,000,000.00	5,000,000	5,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.52500	101.41787		6.52500	101.40028			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.09000	104.52744		7.09000	104.50734			51,048,000,000.00	7,200,000	4,702,400,000.00
WSP3	On 28/05/2019	Spot Bond	7.43000	106.14833		7.43000	106.12695			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.69000	106.02922		7.69000	106.00713			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.77000	106.43147		7.77000	106.40907			41,958,000,000.00	5,400,000	2,701,800,000.00
Z014	On 30/06/2015	Spot Bond	6.15500	96.66343		6.15500	96.64750			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.08500	94.97618		6.08500	94.96054			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15500	96.64750		6.15500	96.63158			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.82000	72.44469		6.82000	72.43127			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	54.98029		100.00000	54.87598			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	29.10176		100.00000	29.04654			0.00	0	0.00

Total for j-Bonds : **1.17e+017 14,400,009,200 77 691 418 700.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										1.17e+017	4,400,243,747	77 695 755 976.00
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