



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: 16/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 28/04/2015	Any day expiry	12.06130	12.06130		12.20020	12.20020		15.84	0.00	0	4,905.00
\$ / R	10.80	Put	0.38960	0.00039			0.34150	0.00034	0.390	22.03	0.00	0	300.00
\$ / R	11.15	Put	1.50390	0.00150			1.26150	0.00126	1.504	18.93	0.00	0	250.00
\$ / R	12.00	Call	170.94700	0.17095			264.85010	0.26485	170.947	15.87	0.00	0	250.00
\$ / R	15.15	Call	0.12380	0.00012			0.16840	0.00017	0.124	38.22	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry	12.06330	12.06330		12.20220	12.20220		15.93	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry	12.06520	12.06520		12.20420	12.20420		16.03	0.00	0	0.00
\$ / R	11.80	Call	318.40370	0.31840			433.71440	0.43371	318.404	16.09	0.00	0	10,000.00
\$ / R	12.05	Call	158.71260	0.15871			244.60200	0.24460	158.713	16.03	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	12.07690	12.07690		12.21600	12.21600		15.73	0.00	0	0.00
\$ / R	11.66	Put	37.75120	0.03775			20.84030	0.02084	37.751	15.45	0.00	0	5,500.00
\$ / R	12.62	Call	45.22790	0.04523			68.50360	0.06850	45.228	18.79	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	12.09050	12.09050		12.22990	12.22990		15.95	60,712.50	5	6,229.00
\$ / R		On 15/05/2015	Any day expiry	12.09440	12.09440		12.23390	12.23390		16.03	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry	12.10030	12.10030		12.11370	12.11370		15.86	0.00	0	0.00
\$ / R	12.11	Call	222.62440	0.22262			0.00000	0.00000	222.624	15.91	1,724,000.00	8,000	4,000.00
\$ / R		On 27/05/2015	Any day expiry	12.11800	12.11800		12.25790	12.25790		15.98	0.00	0	1,389.00
\$ / R	10.80	Put	3.02430	0.00302			2.52710	0.00253	3.024	15.69	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	4.79970	0.00480	3.63670	0.00364	4.800	15.16	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	11.85120	0.01185	7.47120	0.00747	11.851	14.99	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	373.74560	0.37375	465.86360	0.46586	373.746	15.56	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	223.47620	0.22348	284.63090	0.28463	223.476	16.42	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	4.79120	0.00479	5.76020	0.00576	4.791	31.33	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.13180	12.13180	12.27190	12.27190		16.19	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	219.54240	0.21954	272.31270	0.27231	219.542	16.76	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.14370	12.14370	12.28400	12.28400		16.18	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.14960	12.14960	12.29000	12.29000		16.24	365,897,353.60	30,116	1,176,963.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	6.17290	0.00617	4.54990	0.00455	6.173	15.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	6.49170	0.00649	4.77440	0.00477	6.492	15.71	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	7.36350	0.00736	5.38590	0.00539	7.364	15.52	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	12.05860	0.01206	8.32890	0.00833	12.059	14.95	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	13.00140	0.01300	8.74400	0.00874	13.001	14.94	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	42.47400	0.04247	28.02920	0.02803	42.474	14.91	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	731.68640	0.73169	851.87870	0.85188	731.686	14.90	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	715.24410	0.71524	834.43210	0.83443	715.244	14.89	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	65.64410	0.06564	44.43210	0.04443	65.644	14.89	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	637.06400	0.63706	749.13550	0.74914	637.064	15.00	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	600.58160	0.60058	707.80330	0.70780	600.582	15.11	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	100.98160	0.10098	67.80330	0.06780	100.982	15.11	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	142.38440	0.14238	97.95650	0.09796	142.384	15.41	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	149.57680	0.14958	103.60310	0.10360	149.577	15.45	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	233.74770	0.23375	172.01460	0.17201	233.748	15.90	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	243.38220	0.24338	180.07140	0.18007	243.382	15.95	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	319.82490	0.31982	388.36910	0.38837	319.825	16.20	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	253.52250	0.25352	305.97960	0.30598	253.523	16.77	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	192.69400	0.19269	232.96980	0.23297	192.694	17.48	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	543.09400	0.54309	442.96980	0.44297	543.094	17.48	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	177.45450	0.17745	214.56120	0.21456	177.455	17.69	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	161.21750	0.16122	194.89990	0.19490	161.218	17.94	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	99.11750	0.09912	118.38230	0.11838	99.118	19.34	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	949.51750	0.94952	828.38230	0.82838	949.518	19.34	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	75.47850	0.07548	89.69960	0.08970	75.479	20.21	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	72.79400	0.07279	86.44640	0.08645	72.794	20.33	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,173.19400	1.17319	1,046.44640	1.04645	1,173.194	20.33	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	56.55390	0.05655	67.19520	0.06720	56.554	21.12	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	53.91280	0.05391	64.13540	0.06414	53.913	21.26	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.17740	12.17740	12.31840	12.31840		16.16	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	11.14060	0.01114	8.25420	0.00825	11.141	15.18	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	30.37280	0.03037	20.12060	0.02012	30.373	14.71	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	248.16870	0.24817	292.89950	0.29290	248.169	17.19	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	19.09430	0.01909	21.33090	0.02133	19.094	31.08	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.18540	12.18540	12.32650	12.32650		16.24	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.19750	12.19750	12.33870	12.33870		16.19	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	400.64370	0.40064	469.68460	0.46968	400.644	16.01	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.21150	12.21150	12.35300	12.35300		16.14	0.00	0	566.00
\$ / R	On 29/07/2015	Any day expiry			12.24450	12.24450	12.38660	12.38660		16.30	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	21.89080	0.02189	17.54880	0.01755	21.891	14.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	47.34180	0.04734	33.75210	0.03375	47.342	14.30	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	274.72260	0.27472	313.28890	0.31329	274.723	17.75	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	39.43690	0.03944	44.38070	0.04438	39.437	30.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.30520	12.30520	12.44810	12.44810		16.39	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	30.31950	0.03032	24.23080	0.02423	30.319	14.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	62.77520	0.06278	47.34350	0.04734	62.775	14.23	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	288.28680	0.28829	321.63420	0.32163	288.287	18.38	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	52.62610	0.05263	60.51550	0.06052	52.626	29.51	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.31350	12.31350	12.45650	12.45650		16.34	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.33450	12.33450	12.47770	12.47770		16.46	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.34290	12.34290	12.48620	12.48620		16.43	38,682,648.60	3,134	92,626.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	23.19470	0.02319	18.51630	0.01852	23.195	14.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,767.95060	1.76795	1,906.20970	1.90621	1,767.951	14.76	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	50.44150	0.05044	40.58670	0.04059	50.441	14.21	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,395.15190	1.39515	1,528.26270	1.52826	1,395.152	14.18	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	52.25190	0.05225	42.06270	0.04206	52.252	14.18	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,245.79290	1.24579	1,372.84370	1.37284	1,245.793	14.10	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	77.87960	0.07788	59.63130	0.05963	77.880	14.13	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	94.32530	0.09433	70.97450	0.07097	94.325	14.22	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	142.05260	0.14205	109.79970	0.10980	142.053	14.43	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	152.72410	0.15272	118.62660	0.11863	152.724	14.48	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	912.62730	0.91263	1,018.98660	1.01899	912.627	14.54	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	175.66550	0.17567	137.75620	0.13776	175.665	14.56	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	671.99450	0.67199	749.18570	0.74919	671.994	15.42	7,257,540.60	10,800	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	329.09450	0.32909	262.98570	0.26299	329.094	15.42	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	632.74320	0.63274	705.53710	0.70554	632.743	15.65	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	609.39490	0.60939	679.51150	0.67951	609.395	15.79	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	565.33300	0.56533	630.27050	0.63027	565.333	16.09	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	462.64170	0.46264	514.83240	0.51483	462.642	16.87	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	310.82860	0.31083	343.57480	0.34357	310.829	18.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	308.71320	0.30871	341.19230	0.34119	308.713	18.54	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	302.47110	0.30247	334.15920	0.33416	302.471	18.63	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	248.04090	0.24804	272.70970	0.27271	248.041	19.49	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	171.22090	0.17122	186.80790	0.18681	171.221	21.16	0.00	0	122,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	144.40680	0.14441	156.69820	0.15670	144.407	21.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	124.46180	0.12446	134.36120	0.13436	124.462	22.74	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.37220	12.37220	12.51590	12.51590		16.39	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	40.95860	0.04096	33.33880	0.03334	40.959	14.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	75.49450	0.07549	60.02950	0.06003	75.494	14.03	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	124.63040	0.12463	96.12730	0.09613	124.630	14.27	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	300.54570	0.30055	329.54560	0.32955	300.546	19.03	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	195.52410	0.19552	212.65640	0.21266	195.524	21.03	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.09310	0.06909	78.31250	0.07831	69.093	28.92	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.37630	12.37630	12.52020	12.52020		16.40	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.43550	12.43550	12.58020	12.58020		16.58	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	50.92480	0.05092	41.93500	0.04194	50.925	14.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	87.00630	0.08701	72.08830	0.07209	87.006	13.94	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	13.56	Call	312.49830	0.31250	338.46770	0.33847	312.498	19.64	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.57200	0.09057	103.35970	0.10336	90.572	28.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.49590	12.49590	12.64150	12.64150		16.62	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	58.04160	0.05804	48.20610	0.04821	58.042	14.27	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	96.96220	0.09696	80.79160	0.08079	96.962	13.89	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	319.35480	0.31935	343.64810	0.34365	319.355	20.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	91.13380	0.09113	101.74890	0.10175	91.134	28.16	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.52400	12.52400	12.67000	12.67000		16.56	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.53040	12.53040	12.67660	12.67660		16.68	25,123,452.00	2,005	71,622.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,657.94400	1.65794	1,790.52290	1.79052	1,657.944	14.09	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	77.54400	0.07754	63.92290	0.06392	77.544	14.09	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,613.73550	1.61374	1,745.27030	1.74527	1,613.735	14.04	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,440.61580	1.44062	1,567.37790	1.56738	1,440.616	13.85	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,281.24230	1.28124	1,395.20040	1.39520	1,281.242	13.92	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	212.47780	0.21248	170.15140	0.17015	212.478	14.27	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	261.04280	0.26104	211.54700	0.21155	261.043	14.51	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	279.84970	0.27985	227.73290	0.22773	279.850	14.59	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	319.76830	0.31977	262.34750	0.26235	319.768	14.76	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	923.64110	0.92364	1,007.37700	1.00738	923.641	14.90	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	367.54690	0.36755	299.96690	0.29997	367.547	15.05	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	825.70110	0.82570	897.34100	0.89734	825.701	15.50	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	524.05760	0.52406	566.47280	0.56647	524.058	17.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	498.12020	0.49812	537.83230	0.53783	498.120	18.12	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	473.88550	0.47389	511.06730	0.51107	473.886	18.38	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	421.33680	0.42134	453.48280	0.45348	421.337	18.98	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	409.46970	0.40947	440.43180	0.44043	409.470	19.14	8,844,545.52	21,600	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	277.35010	0.27735	296.31720	0.29632	277.350	21.22	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	230.19240	0.23019	244.81470	0.24481	230.192	22.31	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	219.36370	0.21936	233.01240	0.23301	219.364	22.61	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	216.98430	0.21698	230.42070	0.23042	216.984	22.68	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	199.23350	0.19923	202.76550	0.20277	199.233	25.90	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.55200	12.55200	12.69850	12.69850		16.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	63.65150	0.06365	53.08030	0.05308	63.651	14.15	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	104.71090	0.10471	87.55260	0.08755	104.711	13.83	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	321.29830	0.32130	343.86330	0.34386	321.298	20.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	92.16850	0.09217	102.56680	0.10257	92.169	27.82	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.66810	12.66810	12.81640	12.81640		16.73	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	222.72290	0.22272	179.35400	0.17935	222.723	13.98	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	285.94440	0.28594	292.78730	0.29279	285.944	23.33	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.73060	12.73060	12.87990	12.87990		16.90	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.73730	12.73730	12.88660	12.88660		16.88	0.00	0	3,973.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	108.24830	0.10825	90.20360	0.09020	108.248	13.66	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	298.41890	0.29842	244.51290	0.24451	298.419	14.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	310.66310	0.31066	255.30040	0.25530	310.663	14.30	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	362.29370	0.36229	301.10380	0.30110	362.294	14.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	407.26530	0.40727	431.60580	0.43161	407.265	21.06	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	318.70410	0.31870	322.29310	0.32229	318.704	24.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	311.46980	0.31147	313.78790	0.31379	311.470	27.11	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	65.81870	0.06582	70.76670	0.07077	65.819	27.50	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.92590	12.92590	13.07660	13.07660		17.27	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.93430	12.93430	13.08510	13.08510		17.27	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.13350	13.13350	13.28510	13.28510		17.62	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.14200	13.14200	13.29370	13.29370		17.61	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.32410	13.32410	13.47670	13.47670		17.77	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.33470	13.33470	13.48730	13.48730		17.86	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.14960	12.14960	12.29000	12.29000		16.24	0.00	0	694.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.34290	12.34290	12.48620	12.48620		16.43	0.00	0	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.53040	12.53040	12.67660	12.67660		16.68	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.73730	12.73730	12.88660	12.88660		16.88	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.08720	18.08720	18.12720	18.12720		15.21	9,097,861.60	503	27,945.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	76.69640	0.07670	75.35400	0.07535	76.696	14.84	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	49.92270	0.04992	56.40520	0.05641	49.923	18.16	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.36420	18.36420	18.40560	18.40560		14.99	0.00	0	940.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.63800	18.63800	18.68100	18.68100		15.42	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	519.58010	0.51958	502.91210	0.50291	519.580	14.42	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.94430	18.94430	18.98930	18.98930		15.67	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10182	0.10182	0.10305	0.10305		14.52	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10359	0.10359	0.10485	0.10485		15.02	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10536	0.10536	0.10664	0.10664		15.18	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			12.95880	12.95880	12.99770	12.99770		13.83	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			12.97530	12.97530	13.01400	13.01400		13.70	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	23.70240	0.02370	25.76760	0.02577	23.702	18.98	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.00050	13.00050	13.03950	13.03950		14.05	4,732,182.00	364	153,998.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	41.44770	0.04145	35.71180	0.03571	41.448	13.17	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	133.40090	0.13340	117.44930	0.11745	133.401	13.54	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	557.11770	0.55712	524.71780	0.52472	557.118	15.30	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	89.34160	0.08934	92.83350	0.09283	89.342	16.54	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	50.29380	0.05029	52.45880	0.05246	50.294	18.05	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	12.48010	0.01248	13.30570	0.01331	12.480	21.80	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.22700	13.22700	13.26730	13.26730		14.51	6,613,500.00	500	11,773.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	225.30870	0.22531	208.91780	0.20892	225.309	13.22	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	313.56320	0.31356	293.25930	0.29326	313.563	13.69	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	146.09220	0.14609	148.36240	0.14836	146.092	18.83	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.45210	13.45210	13.49410	13.49410		14.79	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	406.60760	0.40661	386.48910	0.38649	406.608	13.70	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	947.66360	0.94766	920.04760	0.92005	947.664	15.89	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	172.77940	0.17278	176.23100	0.17623	172.779	22.30	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.70740	13.70740	13.75110	13.75110		15.12	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.22860	14.22860	14.27080	14.27080		15.71	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future			560.25000		560.25000		558.93700	558.93700			0.00	0	0.00
AL37	On 07/05/2015	Index Future			458.30600		458.30600		457.93800	457.93800			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.51300		465.51300		465.14100	465.14100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.88400		546.88400		546.18300	546.18300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			555.48300		555.48300		554.77400	554.77400			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			499.70000		499.70000		498.95300	498.95300			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			507.55800		507.55800		506.80100	506.80100			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.99300		515.99300		515.22800	515.22800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.41300		9.41300		9.32930	9.32930		14.28	0.00	0	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	5.63490		0.00563		7.02220	0.00702	5.635	15.05	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	15.70450		0.01570		21.34500	0.02135	15.705	14.43	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	60.67920		0.06068		79.41700	0.07942	60.679	14.06	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	364.46840		0.36447		308.01600	0.30802	364.468	14.14	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	176.42160		0.17642		143.81820	0.14382	176.422	14.57	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	126.41220		0.12641		101.92000	0.10192	126.412	15.00	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.51450		9.51450		9.43200	9.43200		14.27	0.00	0	1,256.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.61870		9.61870		9.53720	9.53720		14.28	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.73910		9.73910		9.65790	9.65790		14.32	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.92360		9.92360		9.89460	9.89460		13.12	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.06850		10.06850		10.03990	10.03990		13.92	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.66770		12.66770		12.65850	12.65850		14.78	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.92470		12.92470		12.91590	12.91590		15.19	0.00	0	1,539.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95060		1.95060		1.96890	1.96890		15.11	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96480		1.96480		1.98310	1.98310		15.25	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.74490		1.74490		1.74990	1.74990		12.58	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.77800		1.77800		1.78300	1.78300		13.95	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			124.80694		124.80694		124.27388	124.27388			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			126.80116		126.80116		126.26058	126.26058			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.28880	85.54802		9.31486	85.34801			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.36815	86.90781		9.39495	86.70519			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.43957	84.54994		9.46712	84.34450			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		495.71500	495.71500		494.99200	494.99200			4,957,150.00	1	497.00
GOVI	On 06/08/2015	GOVI		503.51000	503.51000		502.77900	502.77900			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		511.87900	511.87900		511.13900	511.13900			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.53948	120.53948		120.56196	120.56196			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.30043	121.30043		121.32417	121.32417			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		129.48063	129.48063		129.50439	129.50439			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		130.23874	130.23874		130.26394	130.26394			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		129.84344	129.84344		129.86725	129.86725			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		131.91819	131.91819		131.94327	131.94327			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		139.51889	139.51889		139.54429	139.54429			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		140.28962	140.28962		140.31651	140.31651			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		228.99700	228.99700		228.91500	228.91500			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		232.61700	232.61700		232.53500	232.53500			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		236.50200	236.50200		236.42000	236.42000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		619.86200	619.86200		619.63700	619.63700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		629.89200	629.89200		629.66600	629.66600			0.00	0	159.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.25000	93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.41000	93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.90000		93.10000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12870		0.12870		0.13020	0.13020			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12810		0.12810		0.12960	0.12960			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12780		0.12780		0.12930	0.12930			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05930		0.05930		0.06000	0.06000			0.00	0	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05780		0.05780		0.05770	0.05770			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05670		0.05670		0.05630	0.05630			0.00	0	164,380.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			9.23030		9.23030		9.22160	9.22160		10.82	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			9.29440		9.29440		9.28650	9.28650		12.32	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.36170		9.36170		9.35560	9.35560		13.02	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.07000		1.07000		1.06100	1.06100			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07160		1.07160		1.06260	1.06260			0.00	0	50.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07360		1.07360		1.06450	1.06450			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.77323		124.68564		7.79401	124.50725		8.37	39,899,404.80	320	37,384.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,378.03000		3.37803	3,549.40000	3.54940	3,378.030		8.24	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,983.47000		2.98347	3,151.31000	3.15131	2,983.470		8.26	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,607.47000		2.60747	2,770.63000	2.77063	2,607.470		8.28	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	890.61000		0.89061	998.66000	0.99866	890.610		8.40	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	324.65000		0.32465	384.53000	0.38453	324.650		8.52	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	242.44000		0.24244	291.82000	0.29182	242.440		8.55	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	178.12000		0.17812	218.09000	0.21809	178.120		8.58	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.82381		121.37063		7.84527	121.19016		8.49	0.00	0	1,190.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,984.57000		1.98457	1,911.67000	1.91167	1,984.570		8.49	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	177.81000		0.17781	193.70000	0.19370	177.810		8.97	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.86186		123.36819		7.88400	123.18559		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	474.73000		0.47473	500.61000	0.50061	474.730		8.71	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.88985		120.22370		7.91230	120.04201		8.30	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			291.02189		291.02189		291.07642	291.07642			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			289.62343		289.62343		289.68086	289.68086			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			241.71037		241.71037		241.75522	241.75522			0.00	0	53,330.00
R202	On 06/08/2015	Bond Future			242.35947		242.35947		242.40697	242.40697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015		Bond Future	7.56312	102.60648		7.57887	102.51432		6.61	0.00	0	15,264.00
R2023	On 06/08/2015		Bond Future	7.61416	104.23750		7.63051	104.14449		6.42	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	25.40000	0.02540		27.90000	0.02790	25.400	6.80	0.00	0	911.00
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015		Bond Future	6.87769	104.20811		6.89900	104.16185		2.16	0.00	0	7,710.00
R203	On 07/05/2015	7.84	Put	0.02000	0.00002		0.04000	0.00004	0.020	2.30	0.00	0	5,000.00
R203	On 06/08/2015		Bond Future	6.93930	105.86456		6.96311	105.81816		2.01	0.00	0	0.00
R203	On 06/08/2015	7.84	Put	45.60000	0.04560		50.32000	0.05032	45.600	2.13	0.00	0	5,000.00
R203	On 05/11/2015		Bond Future	6.96793	103.43973		6.99475	103.39331		1.85	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015		Bond Future	8.16385	100.82328		8.18967	100.60680			0.00	0	7,016.00
R2030	On 06/08/2015		Bond Future	8.21956	98.41769		8.24615	98.19826			0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015		Bond Future	8.27302	100.72453		8.29376	100.53812			0.00	0	126.00
R2032	On 06/08/2015		Bond Future	8.32606	102.32563		8.34736	102.13682			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	8.36957	99.85361		8.39141	99.66245			0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015		Bond Future	8.37815	103.55980		8.39889	103.35223			0.00	0	32,001.00
R2037	On 06/08/2015		Bond Future	8.43141	100.94719		8.45269	100.73690			0.00	0	1,954.00
R2037	On 05/11/2015		Bond Future	8.47187	102.60915		8.49365	102.39609			0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015		Bond Future	7.11808	105.87345		7.13927	105.80590		3.24	141,870,423.00	1,340	12,510.00
R204	On 06/08/2015		Bond Future	7.18349	103.52059		7.20630	103.45259		3.23	0.00	0	100.00
R204	On 06/08/2015	8.41	Put	24.60000	0.02460		27.52000	0.02752	24.600	3.44	0.00	0	699.00
R204	On 05/11/2015		Bond Future	7.22250	105.22426		7.24710	105.15588		3.07	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	8.43247	105.83334		8.45318	105.60464			0.00	0	9,526.00
R2044	On 06/08/2015		Bond Future	8.48300	103.13161		8.50423	102.89986			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.52152	104.82954		8.54321	104.59487			0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015		Bond Future	8.40615	105.53004		8.43182	105.23639			0.00	0	34,224.00
R2048	On 06/08/2015		Bond Future	8.45155	107.20750		8.47785	106.90977			0.00	0	745.00
R2048	On 05/11/2015		Bond Future	8.49068	104.54057		8.51759	104.23865			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.25689	102.30152		7.27796	102.21922		4.26	0.00	0	40,843.00
R207	On 07/05/2015	7.73	Call	1,848.01000	1.84801		1,772.42000	1.77242	1,848.010	4.42	0.00	0	66.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future			7.31934		100.28519		7.34168	100.20219		4.25	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,235.65000		1.23565	1,191.32000	1.19132		1,235.650	4.31	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.35550		101.93589	7.37917	101.85222			4.07	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,381.66000		1.38166	1,340.01000	1.34001		1,381.660	4.11	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.37387		100.07404	7.39824	99.99238			3.95	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,251.86000		1.25186	1,216.41000	1.21641		1,251.860	3.96	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.35387		97.92060	7.37474	97.82408			5.36	0.00	0	56,504.00
R208	On 06/08/2015	Bond Future			7.40703		99.47711	7.42891	99.37963			5.21	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	19.16000		0.01916	21.54000	0.02154		19.160	5.52	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.44331		97.71372	7.46624	97.61534			5.15	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	259.15000		0.25915	274.14000	0.27414		259.150	5.45	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/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.31651		80.38901	8.34219	80.17633			13.38	0.00	0	21,843.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,103.83000		1.10383	1,240.85000	1.24085		1,103.830	13.43	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.36330		81.66686	8.38961	81.45124			13.14	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	59.13000		0.05913	66.33000	0.06633		59.130	13.84	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.40162		79.86231	8.42854	79.64370			13.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/05/2015	Bond Future			178.29413		178.29413	177.53695	177.53695				0.00	0	833.00
R210	On 06/08/2015	Bond Future			181.14291		181.14291	180.37507	180.37507				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.36505		131.36505	131.39088	131.39088				0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.84669		131.84669	131.87394	131.87394				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/05/2015	Bond Future			138.78415		138.78415	138.81024	138.81024				0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.22642		139.22642	139.25406	139.25406				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.22245		90.66601	8.24316	90.49871			11.40	0.00	0	16,799.00
R213	On 06/08/2015	Bond Future			8.27288		92.10723	8.29414	91.93779			11.16	0.00	0	0.00

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 05/11/2015	Bond Future		8.31612	90.07798		8.33792	89.90636		11.36	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.35091	81.79406		8.37657	81.56727		14.21	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future		8.39520	83.09419		8.42146	82.86436		13.95	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.43323	81.16984		8.46008	80.93681		14.25	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.46617	82.58777		8.49339	82.35335		13.92	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,142.25000	21,142.25000		21,291.14000	21,291.14000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.42210	4.42210		4.44000	4.44000		13.04	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.38080	4.38080		4.39980	4.39980		13.30	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.60310	1.60310		1.63530	1.63530			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.55490	1.55490		1.58480	1.58480			0.00	0	0.00
Total for Derivatives :											654,760,774.22	78,688	4 117 514.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38565			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.62500	104.50563		6.62500	104.48673			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54553			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.59000	102.96507		8.59000	102.94154			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.01996			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.83000	103.16985		8.83000	103.14550			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	107.33500		10.00000	107.30700			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.17329			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.25752			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.17500	100.81074		9.17500	100.78576			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.96163		100.00000	10.93418			0.00	0	0.00

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	104.53219		10.84000	104.50171			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.23418		100.00000	10.21323			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.17999			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.48000	108.09052		8.48000	108.06573			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.15000	128.29323		2.15000	277.03328			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08609			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94261			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.73859			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.75686			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.28585			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.80318			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.71221			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.89000	173.22264		1.89000	173.22414			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.28405		2.76000	164.28156			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94305		2.17000	174.94319			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.53348		1.82000	184.53544			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.87625	81.02509		7.87625	81.00826			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.87625	81.02509		7.87625	81.00826			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61264			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.37000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.46000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.90000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.54000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.88000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.25635			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14104			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.49000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	92.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.50000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.22000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47391			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.91500	103.85762		6.91500	103.83849			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07997			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.89000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	90.36000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.46000	96.46390		2.46000	110.47840			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.29000	103.60373		2.29000	163.01301			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.16000	120.97625		2.16000	221.20213			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	88.56000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.17500	93.22049		9.17500	93.19777			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	65.32000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48070			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	106.24500			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	109.48193		9.63000	109.45364			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20000			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	9.18500	112.75978		9.18500	112.73196			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.53500	92.19340		8.53500	92.17234			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.61000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	113.58000			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	9.28000	112.04827		9.28000	112.02035			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.58000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.87938			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.77834			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.03000	105.63464		8.03000	105.61204			79,497,000,000.00	9,900,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.54000	104.39754		8.54000	104.37369			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.78500	99.81445		6.78500	103.93747			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.65000	101.33305		8.65000	101.30948			128,020,000,000.00	14,800,000	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.38000	96.95659		9.38000	96.93244			0.00	0	1,530,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.40500	102.56788		7.40500	102.54762			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		1.96000	221.58743		1.96000	280.75309			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.69000	126.85916		1.69000	129.69036			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.95000	131.46031		1.95000	134.10183			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00644		100.00000	0.00642			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	86.13161		100.00000	85.93406			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.07500	102.19189		11.07500	102.16222			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.63715			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.67722			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.24542			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	55.33218		100.00000	55.19814			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.59707			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.37186		11.00000	69.35202			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	35.41260		100.00000	35.32681			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	100.74125			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.81057			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.71032			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73122			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87018			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87018			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88063			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.88063			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85973			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.44706			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55304			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71871			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.73937			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.74767			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.73097			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69362			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.05000	104.44466		9.05000	104.41927			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.82738			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.44875			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.58935			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	184.12310			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	184.13769			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.71024			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.66603			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09074			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.66548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85229			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.26542			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97034			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77390			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.71276			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65060			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69792			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66861			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.87134		10.23000	100.84399			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65342			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.86430			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25000	105.12599		9.25000	105.09988			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69534			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.00318		1.75000	117.13602			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64503			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67502			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69566			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65435			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79099			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41972			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13403			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.59955		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.69153		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68062		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71601		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72687		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86628		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.07469		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72946		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72946		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76161		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.67915		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77060		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43091		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76161		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.56504		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.74368		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.72866		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	135.91138		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	136.88333		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63781		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.63202		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.15556		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.64774		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.68482		0.00		0	665,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67502			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63864			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63781			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.70273			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97133			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.78288			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.78987			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.24585			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.89302			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.49854	100.00000	24.43720				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.90323	100.00000	13.86955				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13511			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.81500	98.88647	7.81500	98.86576				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.77000	100.23169	8.77000	100.20832				0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.28000	113.09116	9.28000	113.06298			7,424,000,000,000.00		800,000,000	400,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.09500	104.42096	7.09500	104.40117				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.91500	105.69654	8.91500	105.67108				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.46229		100.00000	11.43679			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.63000		106.84477		9.63000	106.81701			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.54000		166.82941		2.54000	166.82785			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96004			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87232			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.53963			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.58004			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63682			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38034			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59661			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.66860			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66986			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33541			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	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	93.01000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08045			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	88.64817			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000		134.06971		2.41000	240.45772			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	114.19434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	111.75955			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.26815			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	111.22188			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	90.64849			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.52364			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.42500	168.22591		2.42500	213.14093			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79537			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.55362			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14196			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond		100.00000	17.19859		100.00000	8.78036			0.00	0	20,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	34.50506		100.00000	34.42827			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.12890		100.00000	17.08741			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.22769		100.00000	17.18595			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.78314		100.00000	16.74249			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	29.11423		100.00000	29.02023			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	40.82134		100.00000	40.72245			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.86298		100.00000	16.82213			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	27.86552		100.00000	27.78790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN56U	On 29/06/2016	Spot Bond	100.00000		38.95937		100.00000	38.85085			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.78149			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.58812			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43653			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.82000		103.38341		8.82000	103.35904			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69064			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.82520			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05772			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.21246			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.11000		105.52479		9.11000	105.49897			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.90500		102.65026		6.90500	102.63143			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		51.95886		100.00000	51.83161			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.36000		100.36775		9.36000	100.34281			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.85761			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.63000		103.34259		8.63000	103.31874			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86540		101.82563		10.86540	101.61078			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88242		100.76129		10.88242	100.78969			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90692		100.74930		10.90692	100.78912			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.59577			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93293		100.92968		10.93293	100.77894			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.71976		100.80947		11.71976	100.77444			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60922			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60929			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.11540		100.55562		11.11540	100.53550			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04334		101.36442		11.04334	100.86028			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88242		100.76129		10.88242	100.78969			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.98598		101.25855		10.98598	100.98884			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18255		98.03544		10.18255	100.71853			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57970			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56690			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56690			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.56657		104.44852		8.56657	102.80884			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.40500		100.02943		11.40500	99.99853			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55110			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.33000		78.27549		11.33000	98.22438			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.52880			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.84626		9.28000	100.50533			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.55900			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.12000		74.71623		11.12000	100.73451			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54320			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55637			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55637			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53688			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56863			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56863			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53793			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55022			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56873			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44820			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46392			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.86540	101.97947		13.86540	101.76151			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15011	101.18176		15.15011	101.13703			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.02965	101.10733		14.02965	100.96888			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72643			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.72643			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.72643			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.75241			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63512			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.86641		100.00000	30.80785			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.67765		100.00000	19.62945			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.90887		100.00000	17.86500			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.05486		100.00000	11.02778			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.07551		100.00000	11.04867			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.36585		100.00000	13.33312			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.58128		100.00000	11.55292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.98192			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24159			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25557			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	100.00000		54.12083		100.00000	100.00000		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.34711		100.00000	8.32689			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.34711		100.00000	8.32689			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		89.02439		100.00000	88.80779			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.86000		104.66039		1.86000	181.61604			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.80000		95.78628		7.80000	165.75500			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.80000		97.03476		7.80000	166.05180			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.18500		99.55119		8.18500	99.52937			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.72000		98.92080		7.72000	98.90044			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69483			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.98072			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57399			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97895			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97758			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.97346			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		32.76800		100.00000	40.85857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.67342			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70621			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71714			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.84827			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.02308			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.63592		100.00000	25.57244			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.63592		100.00000	25.57244			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75605			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77025			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13000	102.02838		8.13000	102.00629			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81286			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88842			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	22.94059		100.00000	22.88502			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	22.94059		100.00000	22.88502			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	102.64366			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.80000	104.76642		10.80000	104.65896			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.93830			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.69000	99.23395		10.69000	99.68617			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.55096			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	67.99230		100.00000	67.86331			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.02694			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.07585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond		8.43000	70.94907		8.43000	104.15449			0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.68688			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.50022			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.09116			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.02888			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.18876			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01686			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06691			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.15784			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.53570			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.16089			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71868			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	87.65962		100.00000	87.45336			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.81873			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.81348			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.50207			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.88402			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.38823			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96508			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.72065			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.51127			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.45922			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.09170			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.39038			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.33710			0.00	4,000,000,000	1,000,000,000.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.07382			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.63337			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.91061			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.65167			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	37.86186		100.00000	37.76912			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52683			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.54615			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70480			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.30551			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.33000	113.27163		9.33000	113.24310			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.22653			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.88000	106.41310		8.88000	106.38757			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.32000	98.68848		12.32000	98.65643			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.25382			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.62000	99.33598		12.62000	99.30241			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34551			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.18000	104.48358		9.18000	104.45769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.27691			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.62000		96.60932		12.62000	96.57667			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.03375			0.00	160,000,000	40,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	94.47041			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33027			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.16000		97.46472		10.16000	97.43805			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000		120.32826		9.65000	120.29712			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.93000		114.09239		9.93000	114.06202			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.63000		110.72708		9.63000	110.69878		2,889,000,000,000.00	300,000,000	300,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31506			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53000		101.21553		11.53000	101.18470			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69775			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.77179			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43880		10.00000	108.41050			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37108			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.73332			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.89823			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91612			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.19422			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48850			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.50699			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.52859			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.18787	0.00000	102.18787			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.16549	0.00000	102.16549			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.28378	0.00000	102.28378			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71035	0.00000	100.71035			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24012	0.00000	101.24012			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.04234	10.11000	103.01426	10.11000	103.01426			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27727	0.00000	100.27727			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.17215	2.76000	121.17026	2.76000	121.17026			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.20244	0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.44074	3.14000	121.06464	3.14000	121.06464			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.14891	8.25000	101.12669	8.25000	101.12669			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.65000	129.70634	2.65000	123.81928	2.65000	123.81928			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.29926	2.40000	120.56764	2.40000	120.56764			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98887	0.00000	100.98887			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.34500	100.33163	8.34500	100.30923	8.34500	100.30923			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.99987	0.00000	99.99987			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.39500	100.36813	8.39500	100.34559	8.39500	100.34559			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.39500	100.36813	8.39500	100.34559	8.39500	100.34559			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.44500	103.50574	8.44500	103.48223	8.44500	103.48223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72707			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79892			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.31919			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22006			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.42366		9.35000	101.39805			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.42366		9.35000	101.39805			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
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34768			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00845			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43718			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43718			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43718			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92258			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.05000	102.61647		9.05000	102.59179			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.52648			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82321			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98488			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98091			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03545			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.18141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.34936				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19185				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.41854				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79894				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65066				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.54792				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64608				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.84424				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.50652				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81939				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62387				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.69523				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900	10.00000	108.41100				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35651				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61714				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41300				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.77471				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38070				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51806				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50928				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.70976				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.93984				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.60819				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.94036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.50818			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.05582			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	135.46074			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.51303			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.45500	99.44749		10.45500	99.41951			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.97500	96.12449		10.97500	96.09659			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48703			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.77149			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.47890			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91122			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.75653			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	99.79214		8.80500	99.76226			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67915			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.84111			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	131.44425			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72207			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.76984			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74385			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02726			0.00	60,000,000	30,000,000.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	82.07989			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81069			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48703			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	118.63424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.80893		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.81845		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.89052		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48982		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02103		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.84382		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.65176		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.74679		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82019		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.50163		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47590		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.84083		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.05383		0.00		0	0.00	
CLN354	On 20/12/2018	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	99.77562		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91176		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.61960		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.63500	107.72247	9.63500	106.26409		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.68978		0.00		0	500,000,000.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	104.35364		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.77500	109.41690	11.77500	107.61129		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.01073		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.80500	107.31400	11.80500	107.28001		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	108.00051	10.02000	107.97135		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.01073			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.81277			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	103.13638			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.67930			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.69352			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.69366			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50761			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.16000	104.07513		9.16000	104.04980			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60149			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.74925			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	100.78432		10.57000	100.75612			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.93549		11.00000	100.90613			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98132			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.76161			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96100			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.56500	103.67598		11.56500	103.64431			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.83394			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.69341			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.81084			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.73959			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40242			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64608			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	90.33400			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.68328			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.93773			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.76492			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.60777			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond		100.00000	0.10236		100.00000	100.00000		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
CLN399	On 14/11/2022	Spot Bond		100.00000	0.10236		100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	40.85552		7.01000	41.46141			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	174.18947			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		8.18500	99.55119		8.18500	148.34055			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.80000	37.61236		7.80000	165.75500			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.80000	38.05504		7.80000	166.05180			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.49635			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.46639			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23088			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23088			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73540			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68860			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69785			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22747			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69153			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63036			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67692			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67273			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.67687			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.29122			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.03534			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52500		105.54191		8.52500	103.96364			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53000		104.63521		8.53000	104.61120			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.80000		117.82626		9.80000	117.79530			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.36500		106.03382		7.36500	106.01276			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.37000		107.13140		9.37000	107.10475			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.41500		108.31542		9.41500	108.28805			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.78500		96.76768		9.78500	96.74242			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.53000		98.18586		10.53000	98.15834			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.53000		96.01915		10.53000	95.99208			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.12567			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73261			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.04033		100.00000	10.01601			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.11746			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.59313			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.40651			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.09466			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16712			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.09463		100.00000	10.07017			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.20426		100.00000	12.17469			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.13500	102.38556		11.13500	102.54561			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.37958		100.00000	14.34475			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.08711		100.00000	6.07237			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.12041		100.00000	15.08378			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.89562			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500	98.14522		7.90500	98.12455			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12435			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04403			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92867			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.99983		100.00000	65.83456			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88337			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24747			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.48295			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.55019			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88888			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.08463			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77395			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	53.42775			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.39879			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.36000	106.23102		8.36000	106.20712			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.19500	113.68245		7.19500	113.66038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.24000	106.59966		8.24000	106.57588			1,529,344,000,000.00	185,600,000	1,494,000,000.00
DV23	On 27/02/2023	Spot Bond	8.98500	107.07334		8.98500	107.04735			470,814,000,000.00	52,400,000	1,093,854,500.00
DV24	On 18/02/2024	Spot Bond	9.04500	105.50101		9.04500	105.47523			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.18000	108.82951		9.18000	108.80253			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50863			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39133			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65080			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11955			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71523			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72572			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.24658			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.45484			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02744			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.77500	127.33174		7.77500	127.30491			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.89864			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.13000	102.45494		2.13000	102.45511			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.27027		1.20000	134.70388			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	125.85233		1.99000	125.30011			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	1.97000	113.11620		1.97000	113.11687			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.95000	113.30495		1.95000	113.30568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.01000	105.38644		2.01000	105.38699			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.11000	102.71757		2.11000	102.71779			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.21000	107.93037		9.21000	107.90352			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.11000	108.38788		9.11000	108.36164			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.58000	107.45597		9.58000	107.42820			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.81500	99.12997		9.81500	101.01035			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.95500	105.45103		9.95500	103.43403			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26471			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.32792			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79940			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.55901			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.49919			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.41965			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.96504			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.00493			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.09653			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.12640			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	89.72917		100.00000	89.51399			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.93500	104.24267		10.93500	104.21210			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53418			0.00	3,600,000,000	3,600,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.76864			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.03482			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.70000	97.63794		9.70000	97.61268			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.10299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	98.25007			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	101.35697			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44130			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43900		10.00000	108.41100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23245			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28283			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22237			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.26436			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23897			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22209			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		101.32928		7.00000	101.31033			140,000,000,000,000.00	20,000,000,000	20,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.73500		104.00967		7.73500	103.98810			75,029,500,000.00	9,700,000	16,025,608,200.00
ES23	On 25/01/2023	Spot Bond	8.29000		111.99751		8.29000	111.97239			515,636,342,000,000.00	62,199,800,000	70,900,000,000.00
ES26	On 02/04/2026	Spot Bond	8.60500		95.11418		8.60500	95.09228			99,009,130,000,000.00	11,506,000,000	27,516,500,000.00
ES33	On 15/09/2033	Spot Bond	9.27000		85.25078		9.29500	85.03723			121,876,398,000,000.00	13,147,400,000	47,122,900,000.00
ES42	On 25/04/2042	Spot Bond	9.31000		91.95326		9.31000	91.93028			18,620,000,000,000.00	2,000,000,000	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.28931			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.33003			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17542			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05755			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.20420			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.09380			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95852			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73766			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.19548			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.50276		100.00000	12.47144			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.16857		100.00000	12.13810			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.73699			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.58776			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.82215			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.87886			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.22000		100.60590		9.22000	100.58099			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.77357			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77350			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.83251			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.10117			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.12722			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.14581			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.86000		104.75747		9.86000	104.42878			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.18735			0.00	60,000,000	30,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.07000		109.75476		10.07000	109.72515		25,132,597,244,000.00		2,495,789,200	2,495,789,200.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39876			0.00	300,000,000	100,000,000.00
FRBI22	On 31/01/2022	Spot Bond	1.95000		133.20730		1.95000	134.10183			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.99000		129.74146		1.99000	280.16177			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.17500	106.56404		2.17500	113.27680			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.27000	103.83133		2.27000	163.37120			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	122.86561		2.05000	224.65746			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.18500	103.74786		7.18500	103.72802			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.67000	66.05685		7.67000	65.44351			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42300	42.42917		9.42300	41.52256			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.11505		9.66000	40.17915			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.34203			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81904			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71040			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77896			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.02069		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.02069		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76161			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	100.72618			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82368			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	100.74925			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.01663		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond							0.00	0	0.00
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							0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.50967	100.09221	22.45509			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond							0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond							0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond							0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond							0.00	0	0.00
FRC153		On 20/12/2017	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
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71217			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92978			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69979			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.22085		13.22500	62.19886			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66014			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66097			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97756			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69071			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.40500	98.34287		3.40500	101.74058			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72042			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72042			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.27953			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48703			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.69649			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67915			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66345			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91158			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77560			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.47119			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.89175			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.10364			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88888			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90566			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65601			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.71217			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.71217			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70397			0.00	0	800,000,000.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.37885			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.39928			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49210			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24122			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75173			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22168			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47373			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20079			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20133			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.06153			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05555			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.06153			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05531			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.66850			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.81549		8.75000	101.79074			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.21417		100.00000	10.18943			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.36364		100.00000	9.34095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	95.35756			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	10.93915		100.00000	10.91265			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.50243			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	24.93726		100.00000	24.87551			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.55281			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.66700		100.00000	9.64359			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	18.69062		100.00000	18.64382			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.55277			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	18.65769		100.00000	18.61097			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.54895			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47065			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.67290			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.57042			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.76000	127.60406		2.76000	127.60207			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.41883			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40001			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40001			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.31611			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61327			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83009			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70882			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54075			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.31420			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.24994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76461			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76047			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.95658			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.87110			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.29000		116.88536		3.29000	123.54378			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77383			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78135			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000		107.97501		3.34000	123.16860			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.32000		105.72697		3.32000	123.31852			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000		101.24434		3.01000	126.77095			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000		102.27235		3.08000	135.81213			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.09976			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67686			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76886			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89232			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86066			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.73113			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.73031			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68025			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.07340	100.00000	100.00000	11.04657			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.08274	100.00000	100.00000	36.99290			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		85.03503	100.00000	100.00000	84.84176			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.90994	100.00000	100.00000	20.85928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.28320	100.00000	9.26071				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.91756	100.00000	10.89082				6,000,000,000,000.00	60,000,000	30,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.73966				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.97389				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.13265				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.09369				0.00	1,500,000,000	4,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.28831				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.14822				0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.42081				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.90800		85.30697	1.90800	109.08603				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.23000		106.78019	2.23000	139.81205				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.98126				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.94308	10.38000	99.91463				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.94308	10.38000	99.91463				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	102.01412				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.37000		103.79490	2.37000	112.68772				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.36000		213.24759	2.36000	215.08446				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.34000		113.28471	2.34000	113.28424				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.39000		212.34893	2.39000	214.18476				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.14725				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.26000		112.43419	2.26000	112.43395				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.43000		111.50670	2.43000	111.50596				0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.44686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	47.58200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33888			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.53500	109.47450		2.53500	109.47345			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.51000	116.69809		2.51000	210.63179			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.56000	115.00649		2.56000	209.17276			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.19000	99.04044		2.19000	99.04043			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.59000	164.40846		2.59000	208.30332			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.81000	91.16504		2.81000	104.35800			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26219			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond		2.90000	96.78911		2.90000	152.51000			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond		2.25000	100.01857		2.25000	100.01393		5,625,000,000,000.00	2,500,000,000	2,500,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.11000	128.65345		2.11000	277.81143			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.00000	129.65037		2.00000	279.96500			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.72000	123.28996		2.72000	266.22523			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.42000	102.65751		2.42000	130.28561			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.78027			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.95000	134.10096		1.95000	130.00144			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	160,000,000	40,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28353			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.63183			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.21000	113.33464		2.21000	113.33458			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.46757		104.97509	23.40821			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	27.38202		101.07593	27.31505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	20.24238		100.44759	20.19316			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	25.82130		100.76967	25.75831			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	1.88000	122.31628		1.88000	123.59248			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	2.12000	99.38589		2.12000	113.82596			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.79628			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.15000	99.12411		2.15000	113.52604			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.24573			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.20000	127.84466		2.20000	349.77343			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.48583			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.13297			0.00	160,000,000	40,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.53500	101.39935		7.53500	101.37897			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01000	101.89195		8.01000	101.87022			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19000	106.19890		8.19000	106.17561			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.69000	105.04050		8.69000	105.01583			128,612,000,000.00	14,800,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.92000	99.74804		8.92000	99.72426			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.58500	91.10518		9.58500	91.08201			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.57000	111.19490		9.57000	111.16635			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.92000	97.51300		9.92000	97.64624			0.00	0	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.25500	97.62105		10.25500	98.29629			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.37000	94.82436		10.37000	94.79788			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.81500	82.70306		9.81500	82.68142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.60570			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61408			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.63500			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.66849			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.69360			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.80223			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10420			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.15229			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.00876			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.19564			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.24380			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.28392			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.46033			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	59.51173		100.00000	59.36270			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.98441		100.00000	9.95941			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.67511		100.00000	1.67091			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.28104		100.00000	0.28033			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.55746		100.00000	1.55369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26130	100.00000	0.26067				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.15495				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13000	100.88159		9.13000	100.85699				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	100.00000	15.63311		100.00000	15.54158			1,500,000,000,000,000.00	15,000,000,000	65,000,000,000.00	
GH31A2	On 25/02/2020	Spot Bond	100.00000	9.10152		100.00000	9.04823			8,000,000,000,000,000.00	80,000,000,000	40,000,000,000.00	
GH31A3	On 25/02/2020	Spot Bond	100.00000	9.20242		100.00000	9.14854			3,600,000,000,000,000.00	36,000,000,000	68,000,000,000.00	
GH31B	On 25/02/2020	Spot Bond	100.00000	9.85829		100.00000	9.80056			1,600,000,000,000,000.00	16,000,000,000	8,000,000,000.00	
GH31C	On 25/02/2020	Spot Bond	100.00000	10.66549		100.00000	10.12310			1,300,000,000,000,000.00	13,000,000,000	6,500,000,000.00	
GH31D	On 25/02/2020	Spot Bond	100.00000	11.17000		100.00000	10.62730			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.31375				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.86407		100.00000	9.84017				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.11709		100.00000	17.07563				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.14763		100.00000	12.11820				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.83898				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.83265				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.82478				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.81386			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.86227			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01979			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53344			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.84148			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.23454			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.56469			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46391			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96158			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.66847			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.33615		100.00000	10.31026			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.10782			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.79895			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.60183			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.62074			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.31375			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47845			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.27877	100.40302	7.27877	101.08394				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.27932	100.24869	8.27932	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.72974	100.25103	8.72974	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.06010				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.03673				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.55063				0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900	10.00000	108.41100				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01000	103.14829	9.01000	103.12318				0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.44431				0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.35615				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03000	109.41516	8.03000	109.39136				992,508,000,000.00	123,600,000	6,661,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000	130.93266	1.86000	282.73503				0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000	133.99246	1.86000	289.34233				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.28000	101.75132	9.28000	101.72582				94,656,000,000.00	10,200,000	2,245,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.32000	101.38559		9.32000	101.36008			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	34.56401		100.00000	34.48027			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	83.39791		100.00000	83.21007			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	38.03386		100.00000	37.94072			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	24.37600		100.00000	24.31496			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.51000	120.11839		1.51000	120.12062			45,300,000,000.00	30,000,000	01,582,261,100.00
I2038	On 31/01/2038	Spot Bond		1.61000	129.02828		1.61000	129.03032			33,005,000,000,000.00	20,500,000,000	21,840,746,200.00
I2046	On 31/03/2046	Spot Bond		1.68000	129.38994		1.68000	129.39180			336,000,000,000.00	200,000,000	98,969,351,800.00
I2050	On 31/12/2050	Spot Bond		1.72000	139.03154		1.72000	139.03333			10,836,000,000,000.00	6,300,000,000	23,452,090,700.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.66114			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.94500	102.27450		7.94500	102.25284			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.88000	106.36460		7.88000	106.34227			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.76500	102.02480		7.76500	102.00333			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.57066			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.85000	100.43986		1.85000	129.33187			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.02000	105.20918		2.02000	133.52546			0.00	0	387,600,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00694			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.00000	102.42134		8.00000	102.39939			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78464			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52510			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.32825			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.43900		10.00000	108.41100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.55000	100.93986		8.55000	100.91665			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.91000	95.60264		8.91000	95.57962			61,479,000,000.00	6,900,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67456			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.67000	96.96500		8.67000	96.94252			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.96000	102.51562		8.96000	102.49080			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.72685			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	98.81619			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.80865		7.90000	100.78708			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.33000	101.15178		8.33000	101.12898			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.69518			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27400			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.65000	103.00690		7.65000	102.98553			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.29000	104.54611		8.29000	104.52265			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.26500	107.63943		9.26500	107.61251			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.39954			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92801			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83403			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.83048			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.82679			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80477			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.75000	127.36052		2.75000	127.68009			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00858		100.00000	0.00856			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03540			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.96273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03		On 22/10/2020	Spot Bond	8.51000	99.24277		8.51000	99.22005			0.00	0	0.00
IDCG04		On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.11547			0.00	0	0.00
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.15276			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.53000	104.01171		9.53000	103.98495			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	99.97261		5.00000	99.98630			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	99.97261		5.00000	99.98630			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.09736		5.00000	101.08357			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.02699		5.00000	100.01350			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.40981		4.00000	100.39900			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	100.04330		4.00000	100.03247			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	41.33385		100.00000	41.23262			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	41.17104		100.00000	41.07021			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	41.17104		100.00000	41.07021			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	103.61889		9.20000	103.59343			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.46696			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.99752		100.00000	7.97814			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.65956			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	15.75789		100.00000	15.71843			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	85.03503		100.00000	84.84176			0.00	0	0.00
IN269U		On 25/07/2017	Spot Bond	100.00000	16.61165		100.00000	16.57052			0.00	0	0.00
IN272U		On 10/11/2017	Spot Bond	100.00000	17.94700		100.00000	17.90205			0.00	0	0.00
IN276U		On 30/06/2021	Spot Bond	100.00000	1.42803		100.00000	1.42529			0.00	0	0.00
IN277U		On 30/06/2021	Spot Bond	100.00000	8.77085		100.00000	8.74937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN281U	On 28/11/2019	Spot Bond	100.00000	9.94299	100.00000	9.91808					0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	9.65055	100.00000	9.62691					0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	28.29262	100.00000	28.22333					0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	82.20721	100.00000	82.02247					0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	76.20042	100.00000	76.04167					0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	75.25773	100.00000	75.10288					0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	94.37945	100.00000	93.66494					0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	94.42586	100.00000	93.67644					0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	92.87532	100.00000	92.63959				60,000,000,000,000.00	600,000,000	600,000,000.00	
IN528U	On 07/07/2015	Spot Bond	100.00000	82.57919	100.00000	82.39278					0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.30000	100.00000	6.30000	99.89655					0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000	99.75894	6.30000	99.65598					0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000	99.63884	6.30000	99.53613					0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000	99.39004	6.40000	99.28623					0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000	99.25167	6.40000	99.14814					0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000	99.14814	6.40000	99.04483					0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000	98.51499	6.55000	98.41060					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51537					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.86540	101.48222	10.86540	101.31921					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.86540	100.72027	10.86540	100.67340					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.67277					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66032					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.31508	6.50000	100.29755					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74102					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70709			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13366			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43900		10.00000	108.41100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.64324			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.79367			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.34239			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.09046			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.38480			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.24116			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		67.71800		100.00000	67.59259			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	106.70233			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.90464			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43900		10.00000	108.41100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14669			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14856			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.45500		100.80512		8.45500	100.78231			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.39481			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.40408			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.41028			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01824			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF12	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.10315			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08888			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.26000	104.42283		9.26000	104.39672			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84871			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.57000	103.23536		8.57000	103.21181			113,981,000,000.00	13,300,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27382			0.00	160,000,000	40,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.21593			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.51154			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68454			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.25500	103.81676		8.25500	103.79361			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.15512			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.10023			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.30000	97.28846		3.30000	126.48115			0.00	0	514,300,000.00
IV019	On 31/03/2028	Spot Bond	3.45000	143.70926		3.45000	148.34858			345,000,000,000.00	100,000,000	50,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.42725			0.00	0	326,160,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.16479			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.02027			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.92601			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.56549			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.51000	99.94957		3.51000	107.48086			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.51000	99.86624		3.51000	106.46163			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.99838			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.09000	108.97014		10.09000	108.94051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.68956			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.55000		142.17255		3.55000	142.16744			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.91377		6.30000	99.93101			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000		99.96549		6.30000	99.86211			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	100.00000		97.59358		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
IVA519	On 07/05/2015	Spot Bond	6.30000		99.72460		6.30000	99.62171			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.47673		6.40000	99.37273		640,000,000,000.00	100,000,000	50,000,000.00	
IVA522	On 28/05/2015	Spot Bond	6.40000		99.35541		6.40000	99.25167			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		0.00000		6.40000	99.13091			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.11368		6.40000	99.01044			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.60215		6.55000	98.49757			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	100.00000		80.93126		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06516			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43900		10.00000	108.41100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.86014			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26159			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.14758			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.24989			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.02130			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14772		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14960		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14112		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00001		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.82202		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68222		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.28427		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.01769		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.00760		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.28480		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.92422		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.84143		0.00		0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.63464		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.44733		0.00		0	0.00	
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.45863		0.00		0	0.00	
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.45863		0.00		0	0.00	
IVC036	On 16/07/2019	Spot Bond	8.89000	103.79992	8.89000	103.77497		0.00		0	0.00	
IVC037	On 16/07/2019	Spot Bond	100.00000	14.41232	100.00000	14.38006		0.00		0	0.00	
IVC038	On 16/07/2019	Spot Bond	100.00000	9.95643	100.00000	9.94883		0.00		0	0.00	
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.05366		0.00		0	0.00	
IVC040	On 24/07/2021	Spot Bond	8.93000	104.20282	8.93000	104.17767		0.00		0	0.00	
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.81822		0.00		0	0.00	
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28501		0.00		0	0.00	
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.68968		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.84230			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.92740			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94304			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.05500	100.09080		7.05500	100.07174			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.62873			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.23467			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.05222			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.67833			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.40755			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.51685			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98080			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.55988			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.75587			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.79441			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.83425			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.36270		100.00000	59.21405			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.36696			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82472			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.85453			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.99585			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	62.58770		100.00000	62.43271			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.14799			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.99087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	8.18000	140.88115		8.18000	140.84996			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55133			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.64100			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05034			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60828			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.16294			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.91000	102.75641		9.91000	102.72895			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	101.45101		9.71000	101.42444			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80097			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66000	99.36356		8.66000	99.34029			407,020,000,000.00	47,000,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.73000	97.58591		8.73000	97.56313			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.58000	99.94798		9.58000	99.92215			48,858,000,000.00	5,100,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.92582			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15790			0.00	1,200,000,000	600,000,000.00
LHL02	On 13/12/2015	Spot Bond	8.57500	105.07634		8.57500	105.05211			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26009			0.00	150,000,000	75,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.60824			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.25982			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32389			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.41953			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.25966			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66488			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93034			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.63503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.12951			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.60698			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.87289			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.87928			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52996			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.49915			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.16898			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48522			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98509			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.30393			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14515			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35783			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.35028			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.38089			0.00	0	500,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79892			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13321			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14291			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		55.06442		100.00000	54.93102			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.12322		100.00000	20.07393			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.01498		100.00000	16.97284			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.09472		100.00000	17.05238			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.15291		100.00000	18.10745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.56004		100.00000	24.49854			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.55000		101.73060		8.55000	101.70733			30,780,000,000.00	3,600,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.57000		101.25377		8.57000	101.23057			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.50438			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26347			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.21801			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.31538			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81500		101.41655		7.81500	101.39531			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000		105.20832		8.54000	105.18402			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.18500		106.96785		9.18500	106.94132			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60987			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.63082			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26000		104.27261		9.26000	104.41188			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22500		101.30231		7.22500	101.28283			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.11164			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.74000		103.49597		8.74000	103.47165			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.71194			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.06000		107.81207		9.06000	105.43385			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.13412			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.22049		100.00000	23.16424			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12763			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.44000		103.38032		8.44000	103.35685			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.17500		102.99949		7.17500	102.97957			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.43000		106.10687		8.43000	106.08267			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	7.54311	100.89771	7.52407			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	7.63944	100.61875	7.62020			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	96.85254			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.38806			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	101.50823			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	1.08832	100.00000	1.08559			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	1.08832	100.00000	1.08559			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.63000	101.45249	8.63000	101.42882			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.66500	100.73312	7.66500	100.71219			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		8.78000	104.14186	8.78000	104.11714			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.51000	104.80307	8.51000	104.77935			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		8.96500	105.48400	8.96500	105.45886			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	102.08464			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		8.87000	104.91219	8.87000	104.90317			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.10667			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond		9.11000	100.05481	9.11000	100.01475			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	102.20137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16A	On 12/02/2025	Spot Bond	9.78000		99.63262		9.78000	99.60635			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03847			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.09768			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46443			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24607			0.00	80,000,000	40,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.52074			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.35875			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.35749			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.39401			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.39761			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.49428			0.00	0	10,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.04500		102.37044		7.04500	102.35123			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.33936			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.57000		111.43631		8.57000	111.41090			92,556,000,000.00	10,800,000	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.35500		39.13781		10.35500	39.12725			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95000		99.96193		6.95000	99.98096			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.55500		102.30376		7.55500	102.28315			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57058			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07452			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.86073			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02106			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.84010			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.81835			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.29949			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33966			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.38387			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65802			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.62452			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.90557			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60397			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59061			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59019			0.00	0	0.00
NCLN81		On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.81226			0.00	0	0.00
NCLN82		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.67915			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	9.52500	109.06522		9.52500	107.59880			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.67502			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	9.56000	107.81280		9.56000	106.55677			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.67915			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61132			0.00	0	0.00
NCLN89		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61153			0.00	0	0.00
NCLN90		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.68576			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.69401			0.00	0	0.00
NCLN92		On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00251			0.00	0	0.00
NCLN93		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.23362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	7.16500	102.27846		7.16500	102.25897			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	99.81665			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.88389			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.75000	106.31345		9.75000	104.69397			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	101.77389			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.13670			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.09507			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23763			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.99298		9.44500	122.96162			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42550			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.01000	169.93293		2.01000	169.93382			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.37000	97.69310		2.37000	141.08506			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	182.97444		3.45000	182.96589			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.76000	107.29550		2.76000	107.29065			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.04000	149.51308		3.04000	140.11794			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.95000	151.52444		2.95000	151.52043			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.31000	106.58292		8.31000	106.55895			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.94000	107.75095		8.94000	107.72420			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.13563			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10655			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.07466			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.11281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	101.08995				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.14000		107.75400	9.14000	109.43403				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.11287				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.13568				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	101.12044				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.34000		107.75723	9.34000	107.72928				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.16624				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.15092				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	101.15855				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.44008				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.34732				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.18140				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.29500		116.88104	8.29500	116.85495				1,567,755,000,000.00	189,000,000	689,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.96000		117.43468	8.96000	117.40625				0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.90500		175.95114	1.90500	175.95255				0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.78000		123.12306	9.78000	123.09077				0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	102.12483				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.02158				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.62401				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.88362				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.09049				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.25984				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.47225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.12310	100.00000	18.07773				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		81.73491	100.00000	81.55448				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.06500		100.78045	7.06500	100.76123				36,031,500,000.00	5,100,000	501,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.15217				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.46000		102.41529	9.46000	102.91325				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.74275				0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.59000		101.93057	9.59000	101.48622				0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.14500		102.10097	10.14500	101.73383				0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.78000		102.24546	10.78000	101.98213				0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.04608	100.00000	39.94581				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.61000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.24864				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.43900	10.00000	108.41100				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.29562				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.96993				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.90708				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.55518				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.56323				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.99054				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.16000		105.25000	9.16000	106.22448				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.63269				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.67806				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.69848				0.00	0	0.00
PRE1B1	On 27/01/2028	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
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.93893			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.98429			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.78721			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.60000		45.12600		7.60000	45.11675			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.07500		104.20058		6.07500	104.18366		164,632,500,000,000.00	27,100,000,000	72,036,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.34500		97.50829		6.34500	97.49176			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.44500		110.63878		6.44500	110.61972		257,880,562,500,000.00	40,012,500,000	19,888,139,500.00	
R159P	On 15/09/2016	Spot Bond	6.27500		91.71663		6.27500	91.70124			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.76000		124.25245		7.78000	124.05389		7,839,576,032,784,000.00	10,254,643,400	84,804,774,600.00	
R187P	On 21/12/2026	Spot Bond	7.52000		42.26084		7.52000	42.25227			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.44000		39.63882		7.44000	39.63087			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.50000		290.00518		1.50000	290.01070		15,375,000,000,000.00	10,250,000,000	22,626,100,000.00	
R202	On 07/12/2033	Spot Bond	1.56000		240.86584		1.56000	240.87005		21,713,883,516,000.00	13,919,156,100	83,481,201,900.00	
R2023	On 28/02/2023	Spot Bond	7.55000		102.24999		7.56500	102.14105		1,142,219,115,000,000.00	51,287,300,000	33,573,725,800.00	
R203	On 15/09/2017	Spot Bond	6.86000		103.84605		6.88000	103.78256		2,573,291,644,000,000.00	75,115,400,000	70,076,700,000.00	
R2030	On 31/01/2030	Spot Bond	8.17500		100.26260		8.17500	100.24041		3,891,124,158,905,000.00	99,220,080,600	97,228,760,100.00	
R2032	On 31/03/2032	Spot Bond	8.28000		100.19424		8.28000	100.17202		531,219,960,000,000.00	64,157,000,000	13,866,018,400.00	
R2037	On 31/01/2037	Spot Bond	8.38500		102.99921		8.38500	102.97585		6,485,651,409,822,000.00	73,482,577,200	12,310,931,400.00	
R204	On 21/12/2018	Spot Bond	7.10000		105.50560		7.12000	105.42062		8,379,852,390,000,000.00	80,260,900,000	25,119,330,700.00	
R2044	On 31/01/2044	Spot Bond	8.44000		105.24416		8.44000	105.22013		6,580,502,506,792,000.00	79,680,391,800	67,260,037,200.00	
R2048	On 28/02/2048	Spot Bond	8.42000		104.87666		8.42000	104.85315		2,912,955,414,000,000.00	45,956,700,000	60,697,081,800.00	
R207	On 15/01/2020	Spot Bond	7.24000		101.94608		7.26000	101.84702		6,087,996,540,000,000.00	40,883,500,000	75,948,245,300.00	
R208	On 31/03/2021	Spot Bond	7.34000		97.58039		7.36000	97.46786		3,123,349,819,992,000.00	87,922,318,800	25,011,850,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.30500	80.10971	8.33000	79.88434					1,312,452,438,000,000.00	58,031,600,000	71,593,009,400.00
R210	On 31/03/2028	Spot Bond	1.51000	177.67120	1.55000	176.88702					11,469,205,000,000.00	7,595,500,000	39,480,700,000.00
R211	On 31/01/2017	Spot Bond	1.15000	130.90611	1.15000	130.90984					3,689,660,000,000.00	3,208,400,000	37,296,179,300.00
R212	On 31/01/2022	Spot Bond	1.45000	138.29926	1.45000	138.30207					4,147,000,000,000.00	2,860,000,000	62,242,400,000.00
R213	On 28/02/2031	Spot Bond	8.21000	90.35101	8.23000	90.16916					1,447,234,991,000,000.00	76,277,100,000	87,259,663,100.00
R214	On 28/02/2041	Spot Bond	8.36500	81.28838	8.36500	81.27028					2,225,912,279,500,000.00	66,098,300,000	73,838,820,700.00
R228C	On 15/09/2015	Spot Bond	6.34500	97.50829	6.34500	97.49176					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.26500	94.60249	6.26500	94.58664					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.27500	91.71663	6.27500	91.70124					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.41500	98.93928	6.41500	98.92207					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.28500	95.95299	6.28500	95.93668					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.26500	93.05060	6.26500	93.03483					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.32500	90.13685	6.32500	90.12143					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.85500	86.40729	6.85500	86.39130					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.90500	83.43618	6.90500	83.42062					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.12500	80.11051	7.12500	80.09510					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10500	77.40956	7.10500	77.39471					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08500	74.81412	7.08500	74.79981					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.07500	72.28709	7.07500	72.27328					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.22000	69.31403	7.22000	69.30053					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.20000	66.97221	7.20000	66.95920					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.28000	64.33790	7.28000	64.32527					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.25000	62.19819	7.25000	62.18602					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.22000	60.14707	7.22000	60.13535					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.19000	58.18045	7.19000	58.16916				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.15000	56.33885	7.15000	56.32798				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.11000	54.57666	7.11000	54.56619				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.72000	49.93642	7.72000	49.92603				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.68000	48.25988	7.68000	48.24989				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.64000	46.65763	7.64000	46.64802				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.60000	45.12600	7.60000	45.11675				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.56000	43.66150	7.56000	43.65260				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.52000	42.26084	7.52000	42.25227				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.48000	40.92093	7.48000	40.91268				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.44000	39.63882	7.44000	39.63087				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.73647				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47060				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.36952				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.27275				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98431				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.91525	100.00000	23.85536				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.65289	100.00000	16.61165				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.76587	100.00000	30.69135				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	65.83456	100.00000	65.66971				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.38090	100.00000	30.30730				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.39128	100.00000	17.34821				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.32527	100.00000	21.26845				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.31618	100.00000	8.29427				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.21435	100.00000	16.17114				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.13658	100.00000	13.10157				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.37776	100.00000	9.35277				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.85233				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.84429				0.00	0	275,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.10466				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.16116				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.80320				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.04406				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.93803				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.52705				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52656				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.54036	100.00000	17.49786				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.30457	100.00000	12.27476				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.19447	100.00000	10.16978				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.42011	100.00000	9.39729				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37551				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.18750				0.00	0	1,000,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.59021				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.88335				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.12137				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.02178				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.91213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34084			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.99989			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	85.98595			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	84.68931			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.63704			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.62142			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72970			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.49116			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.04206			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.51629		12.35000	104.48170			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.14369		100.00000	16.10327			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15588			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.24521		100.00000	6.22991			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.91245		100.00000	33.82939			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	62.57201		100.00000	62.41532			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.26073		100.00000	15.05481			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.42460		100.00000	33.34090			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.97544			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	80.43560			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.66000	106.03118		8.66000	106.00648			41,568,000,000.00	4,800,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond		9.01500	106.35484		9.01500	106.32909			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.49000	91.61576		9.49000	109.37263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.08172			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.64500	109.08174		7.64500	109.05913			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.18353			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02000	105.18393		9.02000	105.15844			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.75264			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.94340			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.19943			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.27510			0.00	0	1,010,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.91445			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.29315			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	99.80416			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.97500	104.15816		6.97500	104.13838			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.62000	99.68165		8.62000	99.65868			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.56500	103.59378		7.56500	103.57295			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.43410		7.96000	103.41225			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32500	103.69104		7.32500	103.67084			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28000	100.75200		8.28000	100.72980			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.47000	103.63226		7.47000	103.61168			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.80500	103.49670		7.80500	103.47525			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72279			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28617			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93000	102.81100		7.93000	102.78927			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28724			0.00	0	0.00

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	100.58968			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.79546			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.12000		108.22289		9.12000	108.19638			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.68000		106.82449		9.68000	106.79659			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.43858			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.14284			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.32952			0.00	0	600,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.33709			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.70000		104.18712		8.70000	104.16261		264,480,000,000.00		30,400,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		22.19344		100.00000	22.14378			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.10500		107.78499		9.10500	107.75848			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.71520			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.61500		103.34156		8.61500	103.31762			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.69000		93.32040		9.69000	93.29601			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.24930			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.43000		106.00649		9.43000	105.97965			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63898			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.65628			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.58000		104.06626		9.58000	104.03980			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	99.83041			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	99.82555			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.66000		99.15304		8.66000	99.12982			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.88000		97.15154		9.88000	97.12566			0.00	0	51,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.28000	97.88560		10.28000	97.85850			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.06000	101.45429		9.06000	101.42945			0.00	0	578,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.44500	107.78460		7.44500	107.76283			4,467,000,000,000.00	600,000,000	530,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	128.65345		2.11000	277.81143			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500	101.78008		1.79500	129.45495			0.00	0	500,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.44525		100.00000	23.38844			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19438			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.94059		100.00000	22.88502			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.86940		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000	114.16529		2.42000	128.06516			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.31508		6.50000	100.29755			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.88911			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45375			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03150			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.91000	102.38183		8.91000	102.35732			0.00	0	261,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59872			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39886			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.58356			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.43720		100.00000	24.37600			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83109			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		94.49958		100.00000	94.26094			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.79359			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.06348		100.00000	41.96157			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.20767		100.00000	31.13124			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.22000		103.11231		9.22000	103.08705			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.24956			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.69500		104.10856		7.69500	104.08685			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72000		101.42423		8.72000	101.46031			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.28000		100.75200		8.28000	100.72980			1,656,000,000,000.00	200,000,000	3,390,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.15847			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23492			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.58982			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.11996			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.15027			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.15521			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98000		104.82763		7.98000	104.80509			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.29306			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.07671			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.91000		96.74478		8.91000	96.72175			184,437,000,000.00	20,700,000	240,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09445		0.00		0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.56999		0.00		0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.83477		0.00		0	0.00	
SSN004	On 31/03/2021	Spot Bond	8.85000	90.83450	8.85000	90.81300		0.00		0	0.00	
SSN005	On 31/03/2021	Spot Bond	8.85000	90.83450	8.85000	90.81300		0.00		0	0.00	
SSN007	On 15/01/2020	Spot Bond	8.62000	96.66827	8.62000	96.64574		0.00		0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73023		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	7.76000	101.87119	7.76000	101.85012		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.26000	112.00702	2.26000	112.43395		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.37000	101.49292	8.37000	101.47007		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.10667		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.83000	108.05341	9.83000	108.02492		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97576		0.00		0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.07000	76.90390	10.07000	76.88337		0.00		0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.97978		0.00		0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.08031		0.00		0	0.00	
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.58228		0.00		0	0.00	
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.08960		0.00		0	0.00	
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.60639		0.00		0	0.00	
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.17472		0.00		0	0.00	
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.62374		0.00		0	0.00	
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.74569		0.00		0	0.00	
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.72575		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84246			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84290			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.73718			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.57934			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.56159			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.49301			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.44138			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.31620			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.12587			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.10534			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.98716			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96548			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond		100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.53500	103.25512		6.53500	103.23716			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.43000	104.41381		8.43000	104.39026			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	62.56255		100.00000	62.40588			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47555			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.98102			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58895			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.61831			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.70309			0.00	16,000,000,000	4,000,000,000.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84772			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.85718			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.69500		103.16926		7.69500	103.14774			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.99279		7.83000	101.97116			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.99033			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.40227		7.16000	101.80393			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.21950		8.73000	102.19537			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.73341			0.00	0	0.00
TH11A5	On 18/07/2041	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
TH11A6	On 18/07/2041	Spot Bond		8.59000	96.01478		8.59000	100.97776			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.54731			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00038			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.12754			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.16541			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.86000	102.06600		8.86000	102.54474			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.14269			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.19569			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.77000	100.55665		8.77000	100.53281			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.41907			0.00	1,000,000,000	500,000,000.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.49480			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.88000	96.22940		8.88000	99.47791			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.26379			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.26379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.57992			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.38474			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.38474			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.73111			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.87441			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.87441			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.34319			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.81276		101.06155	5.79839			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24803			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41306			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00019			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00017			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00051			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00054			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00053			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.62500		99.85501		6.62500	99.83691			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.21000		88.81671		9.21000	88.76378			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.43900		10.00000	108.41100			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.83000		107.26861		7.83000	107.24586			21,141,000,000.00	2,700,000	29,520,000,000.00
TN20	On 17/09/2020	Spot Bond	9.10500		106.83321		9.10500	106.80736			137,485,500,000.00	15,100,000	21,416,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.46610		100.00000	1.46251			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.31500		113.56009		9.31500	113.53153			8,569,800,000,000.00	920,000,000	11,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53000		101.38170		9.53000	101.35563			0.00	0	15,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58000		98.96540		9.58000	98.93983			342,006,000,000.00	35,700,000	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	9.89500		105.07804		9.89500	105.05031			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.27500		104.60681		10.27500	104.57818			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81803			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17229			0.00	0	75,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30142			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.33409			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.33746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.49870			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.83306			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.33580			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.43900		10.00000	108.41100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26329			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26855			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19045			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.20273			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75134		10.00000	99.72376			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.75753		9.75000	99.73063			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.76273	100.00000	9.73672				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68528			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.72591			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.74843			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75292			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.87813			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.15059			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.64361	100.00000	11.61447				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.31879			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.06321			0.00	16,000,000,000	4,000,000,000.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.51048			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.28119			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.00665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.72122			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.45163			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31253			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.15260			0.00	0	25,000,000,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.39455			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.92478			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.58471			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	94.92255			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.83452			0.00	260,000,000	260,000,000.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.70790			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.33977			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.00597			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.61514			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.91085			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.34597			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.00989		100.00000	14.97231			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.58688			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43452			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24502			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21096			0.00	400,000,000	100,000,000.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95110			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49924			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51472			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12274			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08915			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	100.00000	83.75047		100.00000	80.93126			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05274			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96562			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.09121			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.76000	110.18210		8.76000	110.15644			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.05967		100.00000	6.71677			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.87322		100.00000	6.56174			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.64479			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	72.85429		100.00000	72.70916			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47559			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47428			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42865			0.00	120,000,000	60,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47436			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47633			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43105			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44246			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.56614		100.00000	6.30638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.37969		100.00000	6.15135			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.83500		110.83188		6.83500	110.81131			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.59000		237.42551		1.59000	237.42939			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.39500		103.82693		6.39500	103.80886			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38000		106.66876		7.38000	106.64742			2,214,000,000,000.00	300,000,000	4,950,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500		108.15475		7.67500	108.13226			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.88500		108.17633		7.88500	108.15323			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.96000		108.51667		7.96000	108.49328			2,228,800,000,000.00	280,000,000	2,840,000,000.00
Z014	On 30/06/2015	Spot Bond	6.02500		98.85772		6.02500	98.84159			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95500		97.13168		5.95500	97.11628			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02500		98.84159		6.02500	98.82547			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06500		73.47039		7.06500	73.45653			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		66.72761		100.00000	70.64357			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		37.46361		100.00000	37.39253			0.00	0	0.00

Total for j-Bonds : 1.27e+017 11,893,557,100 51 768 930 400.00

Grand Total: 1.27e+017 11,893,635,788 51 773 047 914.00