



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: 24/04/2015

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		12.16110	12.16110	12.20180	12.20180		14.00	0.00	0	3,827.00
\$ / R	10.80	Put	Any day expiry	0.00850	0.00001		0.05940	0.00006	0.009	30.44	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.03480	0.00003		0.20970	0.00021	0.035	24.92	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	184.37560	0.18438		234.87210	0.23487	184.376	15.67	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	0.06820	0.00007		0.05360	0.00005	0.068	61.28	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry		12.16110	12.16110	12.19590	12.19590		15.74	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry		12.16110	12.16110	12.19760	12.19760		16.82	0.00	0	21,000.00
\$ / R	11.80	Call	Any day expiry	375.81880	0.37582		412.67190	0.41267	375.819	18.85	0.00	0	10,000.00
\$ / R	12.05	Call	Any day expiry	172.25580	0.17226		209.53920	0.20954	172.256	17.40	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry		12.17140	12.17140	12.20800	12.20800		16.19	0.00	0	0.00
\$ / R	11.66	Put	Any day expiry	12.62550	0.01263		12.83170	0.01283	12.625	16.67	0.00	0	5,500.00
\$ / R	12.62	Call	Any day expiry	33.53120	0.03353		43.22220	0.04322	33.531	19.24	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry		12.18560	12.18560	12.22270	12.22270		16.19	1,185,825.00	97	6,230.00
\$ / R		On 15/05/2015	Any day expiry		12.18980	12.18980	12.22680	12.22680		16.26	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry		12.19610	12.19610	12.23310	12.23310		15.99	0.00	0	0.00
\$ / R	12.11	Call	Any day expiry	243.47530	0.24348		271.99530	0.27200	243.475	15.88	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry		12.20030	12.20030	12.23730	12.23730		16.07	0.00	0	1,462.00
\$ / R		On 26/05/2015	Any day expiry		12.21280	12.21280	12.24990	12.24990		15.89	0.00	0	0.00

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 26/05/2015	Any day expiry	12.36	Call	173.80600	0.17381	193.80500	0.19381	173.806	16.56	0.00	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry			12.21490	12.21490	12.25200	12.25200		16.09	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.35010	0.00135	1.50060	0.00150	1.350	16.71	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.10850	0.00211	2.29890	0.00230	2.108	16.02	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	4.91220	0.00491	5.15970	0.00516	4.912	15.37	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	414.23520	0.41424	446.69340	0.44669	414.235	15.36	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	236.98420	0.23698	261.83960	0.26184	236.984	16.01	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.24150	0.00024	0.29360	0.00029	0.241	25.11	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.22930	12.22930	12.26630	12.26630		16.17	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	231.19800	0.23120	253.40030	0.25340	231.198	16.37	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.24150	12.24150	12.27860	12.27860		16.18	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.24760	12.24760	12.28470	12.28470		16.27	536,934,784.00	43,840	1,156,066.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	3.76270	0.00376	3.86450	0.00386	3.763	16.67	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	3.95900	0.00396	4.06330	0.00406	3.959	16.58	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	4.49630	0.00450	4.60690	0.00461	4.496	16.37	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	7.13010	0.00713	7.25430	0.00725	7.130	15.61	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	7.50670	0.00751	7.63110	0.00763	7.507	15.52	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	25.77550	0.02578	25.48740	0.02549	25.776	15.18	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	806.95700	0.80696	843.30600	0.84331	806.957	15.13	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	789.48640	0.78949	825.74240	0.82574	789.486	15.12	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	41.88640	0.04189	41.04240	0.04104	41.886	15.12	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	704.16950	0.70417	739.85010	0.73985	704.169	15.07	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	662.90670	0.66291	698.21980	0.69822	662.907	15.05	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	65.30670	0.06531	63.51980	0.06352	65.307	15.05	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	97.33350	0.09733	92.58710	0.09259	97.334	15.32	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	103.06030	0.10306	98.03570	0.09804	103.060	15.36	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	172.78150	0.17278	164.56150	0.16456	172.782	15.76	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	181.02750	0.18103	172.44970	0.17245	181.028	15.80	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	397.10700	0.39711	425.26760	0.42527	397.107	15.84	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	348.14040	0.34814	374.61140	0.37461	348.140	16.03	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	269.56680	0.26957	291.32050	0.29132	269.567	16.45	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	232.48400	0.23248	252.15020	0.25215	232.484	16.80	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	200.21580	0.20022	217.87820	0.21788	200.216	17.15	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	452.61580	0.45262	433.17820	0.43318	452.616	17.15	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	182.96380	0.18296	199.47670	0.19948	182.964	17.37	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	172.27560	0.17228	188.04480	0.18804	172.276	17.51	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	164.66460	0.16466	179.89150	0.17989	164.665	17.62	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	95.46200	0.09546	104.76020	0.10476	95.462	19.00	715,965.00	7,500	35,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	847.86200	0.84786	820.06020	0.82006	847.862	19.00	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	70.37430	0.07037	77.34790	0.07735	70.374	19.89	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	67.57230	0.06757	74.27440	0.07427	67.572	20.01	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,069.97230	1.06997	1,039.57440	1.03957	1,069.972	20.01	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	51.20060	0.05120	56.27690	0.05628	51.201	20.86	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	48.63480	0.04863	53.45100	0.05345	48.635	21.02	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.27610	12.27610	12.31320	12.31320		16.27	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	7.81490	0.00781	7.87750	0.00788	7.815	15.98	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	19.90520	0.01991	19.74050	0.01974	19.905	15.10	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	263.16780	0.26317	281.85760	0.28186	263.168	16.95	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	16.48660	0.01649	17.17560	0.01718	16.487	31.37	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.28430	12.28430	12.32140	12.32140		16.34	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.29670	12.29670	12.33380	12.33380		16.29	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	436.25900	0.43626	461.87980	0.46188	436.259	15.91	2,514,380.00	5,500	0.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	324.00130	0.32400	0.00000	0.00000	324.001	16.55	1,929,180.00	5,500	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.31130	12.31130	12.34820	12.34820		16.26	0.00	0	1,698.00
\$ / R	On 29/07/2015	Any day expiry			12.34440	12.34440	12.38130	12.38130		16.37	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	16.91540	0.01692	17.08420	0.01708	16.915	15.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	35.04540	0.03505	33.59240	0.03359	35.045	14.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	288.14430	0.28814	305.16270	0.30516	288.144	17.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	36.77550	0.03678	39.37820	0.03938	36.776	30.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.40690	12.40690	12.44350	12.44350		16.44	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	24.72570	0.02473	24.17480	0.02417	24.726	15.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	48.54280	0.04854	48.17440	0.04817	48.543	14.42	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	300.07010	0.30007	315.26840	0.31527	300.070	18.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	49.52330	0.04952	55.13980	0.05514	49.523	29.37	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.41550	12.41550	12.45210	12.45210		16.39	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry	12.43710		12.43710	12.43710	12.47350	12.47350		16.50	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44570		12.44570	12.44570	12.48210	12.48210		15.86	39,116,835.10	3,143	81,485.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	18.19350	0.01819	18.90220	0.01890	18.193	15.13	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,865.36480	1.86536	1,902.54330	1.90254	1,865.365	15.06	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	40.01950	0.04002	41.69270	0.04169	40.019	14.45	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,487.18540	1.48719	1,525.31680	1.52532	1,487.185	14.42	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	41.48540	0.04149	43.21680	0.04322	41.485	14.42	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,334.93900	1.33494	1,370.36840	1.37037	1,334.939	14.37	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	63.17270	0.06317	61.35010	0.06135	63.173	14.38	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	76.18500	0.07619	72.96130	0.07296	76.185	14.41	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	114.37290	0.11437	112.33090	0.11233	114.373	14.47	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	123.00490	0.12300	121.26300	0.12126	123.005	14.48	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	982.52660	0.98253	1,017.67880	1.01768	982.527	14.50	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	141.67250	0.14167	140.60150	0.14060	141.673	14.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	723.04490	0.72304	748.28040	0.74828	723.045	15.30	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	277.34490	0.27734	266.18040	0.26618	277.345	15.30	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	678.88320	0.67888	704.31530	0.70432	678.883	15.48	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	652.48750	0.65249	678.06920	0.67807	652.488	15.59	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	602.42100	0.60242	628.35460	0.62835	602.421	15.81	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	489.52700	0.48953	511.50740	0.51151	489.527	16.58	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	323.03440	0.32303	338.19710	0.33820	323.034	18.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	320.72210	0.32072	335.78170	0.33578	320.722	18.23	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	313.90670	0.31391	328.65720	0.32866	313.907	18.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	254.63670	0.25464	266.58150	0.26658	254.637	19.18	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	171.83530	0.17184	180.28200	0.18028	171.835	20.83	1,718,353.00	10,000	102,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	143.48090	0.14348	150.30530	0.15031	143.481	21.65	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	122.54260	0.12254	128.13060	0.12813	122.543	22.42	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.47590	12.47590	12.51210	12.51210		16.42	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	34.05630	0.03406	34.36830	0.03437	34.056	14.80	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	62.03180	0.06203	62.06620	0.06207	62.032	14.28	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	101.70690	0.10171	99.02040	0.09902	101.707	14.38	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 28/09/2015	Any day expiry	13.27	Call	310.75580	0.31076	324.21750	0.32422	310.756	18.72	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	197.52660	0.19753	206.26390	0.20626	197.527	20.71	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	68.75910	0.06876	72.69650	0.07270	68.759	28.95	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.48020	12.48020	12.51640	12.51640		16.57	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.54050	12.54050	12.57640	12.57640		16.60	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	43.58500	0.04359	43.62420	0.04362	43.585	14.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	74.95030	0.07495	74.25940	0.07426	74.950	14.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	322.65340	0.32265	334.61580	0.33462	322.653	19.36	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	91.15650	0.09116	94.05280	0.09405	91.156	28.60	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.60260	12.60260	12.63840	12.63840		16.65	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	50.36020	0.05036	50.40340	0.05040	50.360	14.60	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	84.59690	0.08460	84.31000	0.08431	84.597	14.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	329.95730	0.32996	340.48430	0.34048	329.957	19.90	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	94.93850	0.09494	97.14860	0.09715	94.939	28.34	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.63150	12.63150	12.66720	12.66720		16.73	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.63810	12.63810	12.67380	12.67380		16.73	48,757,789.80	3,858	68,409.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,756.03540	1.75604	1,790.57220	1.79057	1,756.035	14.40	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	67.93540	0.06794	66.77220	0.06677	67.935	14.40	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,711.13660	1.71114	1,745.52390	1.74552	1,711.137	14.35	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,534.88260	1.53488	1,568.54910	1.56855	1,534.883	14.15	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,364.71050	1.36471	1,397.43700	1.39744	1,364.710	13.95	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	180.73740	0.18074	175.89340	0.17589	180.737	14.26	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	223.98770	0.22399	217.68080	0.21768	223.988	14.47	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	240.85300	0.24085	233.98750	0.23399	240.853	14.55	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	276.84720	0.27685	268.81390	0.26881	276.847	14.69	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	984.07390	0.98407	1,011.13770	1.01114	984.074	14.77	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	315.86410	0.31586	306.60840	0.30661	315.864	14.84	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	875.90570	0.87591	900.79550	0.90080	875.906	15.28	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	549.88000	0.54988	566.56540	0.56657	549.880	17.62	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	521.71890	0.52172	537.57290	0.53757	521.719	17.88	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	495.40220	0.49540	510.45770	0.51046	495.402	18.13	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	438.79530	0.43880	452.14130	0.45214	438.795	18.74	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	425.96940	0.42597	438.93060	0.43893	425.969	18.89	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	284.49280	0.28449	293.06370	0.29306	284.493	20.98	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	234.03460	0.23403	240.97580	0.24098	234.035	22.06	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	222.48120	0.22248	229.03830	0.22904	222.481	22.35	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	219.94090	0.21994	226.41480	0.22641	219.941	22.42	0.00	0	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	192.25820	0.19226	197.47400	0.19747	192.258	25.36	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.66040	12.66040	12.69600	12.69600		16.68	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	55.97840	0.05598	55.34610	0.05535	55.978	14.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	92.27510	0.09228	91.28600	0.09129	92.275	14.13	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	331.43730	0.33144	341.14460	0.34114	331.437	20.38	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	94.66280	0.09466	98.41060	0.09841	94.663	27.88	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.77880	12.77880	12.81460	12.81460		16.78	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	191.97680	0.19198	185.77630	0.18578	191.977	13.95	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	284.79140	0.28479	288.29470	0.28829	284.791	22.91	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.84250	12.84250	12.87910	12.87910		16.95	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.84930	12.84930	12.88600	12.88600		16.93	77,095.80	6	4,792.00

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	11.05	Put	95.75380		0.09575		93.45830	0.09346	95.754	13.85	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	261.36160		0.26136		251.30210	0.25130	261.362	14.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	272.39220		0.27239		262.11200	0.26211	272.392	14.24	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	319.12360		0.31912		307.95580	0.30796	319.124	14.49	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	419.31550		0.41932		428.37340	0.42837	419.316	20.82	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	316.95490		0.31695		316.71260	0.31671	316.955	23.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	306.89240		0.30689		306.01970	0.30602	306.892	26.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	66.16960		0.06617		67.36270	0.06736	66.170	27.41	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.04160		13.04160		13.08000	13.08000		17.29	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.05010		13.05010		13.08860	13.08860		17.28	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.25090		13.25090		13.29080	13.29080		17.64	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.25950		13.25950		13.29940	13.29940		17.63	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.44320		13.44320		13.48440	13.48440		17.88	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.45390		13.45390		13.49520	13.49520		17.88	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.24760		12.24760		12.28470	12.28470		16.27	857,332.00	70	623.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.44570		12.44570		12.48210	12.48210		15.86	0.00	0	118.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.63810		12.63810		12.67380	12.67380		16.73	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.84930		12.84930		12.88600	12.88600		16.93	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.55630		18.55630		18.47190	18.47190		14.23	104,880,207.60	5,652	32,975.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	25.69100		0.02569		31.32010	0.03132	25.691	15.36	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	57.83260		0.05783		52.44240	0.05244	57.833	16.32	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.84500		18.84500		18.75760	18.75760		14.61	0.00	0	954.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.12860		19.12860		19.03820	19.03820		14.86	535,600.80	28	38.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	320.41330		0.32041		347.12710	0.34713	320.413	13.58	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.44410		19.44410		19.35320	19.35320		15.03	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10294		0.10294		0.10264	0.10264		13.60	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10476		0.10476		0.10444	0.10444		14.64	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10657		0.10657		0.10624	0.10624		15.09	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.26510		13.26510		13.22390	13.22390		14.25	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.28160		13.28160		13.24020	13.24020		13.68	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	28.34580		0.02835		26.99040	0.02699	28.346	17.87	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.30790		13.30790		13.26640	13.26640		13.98	2,994,277.50	225	154,413.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	12.94090		0.01294		16.39450	0.01639	12.941	13.64	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	47.72860		0.04773		57.91250	0.05791	47.729	13.21	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	327.42670		0.32743		356.47490	0.35647	327.427	14.29	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	126.29030		0.12629		119.43760	0.11944	126.290	15.47	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	64.79600		0.06480		61.59770	0.06160	64.796	16.91	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	13.16530		0.01317		12.68490	0.01268	13.165	20.87	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.54300		13.54300		13.49940	13.49940		14.53	0.00	0	11,203.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	131.92620		0.13193		143.74290	0.14374	131.926	13.06	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	187.16910		0.18717		202.35890	0.20236	187.169	13.19	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	748.84560		0.74885		723.03310	0.72303	748.846	13.46	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	175.01670		0.17502		171.64170	0.17164	175.017	17.94	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.77670		13.77670		13.73180	13.73180		14.84	1,377,670.00	100	10,275.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	266.92970		0.26693		283.35580	0.28336	266.930	13.08	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	730.45230		0.73045		759.01850	0.75902	730.452	15.20	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	178.44770		0.17845		175.44180	0.17544	178.448	20.96	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.04130		14.04130		13.99660	13.99660		15.25	7,020,650.00	500	1,600.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.57470		14.57470		14.53340	14.53340		15.78	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			544.60300		544.60300		543.66700	543.66700			0.00	0	0.00
AL37	On 07/05/2015	Index Future			453.87500		453.87500		453.37200	453.37200			0.00	0	3.00
AL37	On 06/08/2015	Index Future			460.97900		460.97900		460.47200	460.47200			0.00	0	122.00
AL37	On 05/11/2015	Index Future			468.61800		468.61800		468.11400	468.11400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			537.19100		537.19100		536.11100	536.11100			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			545.59800		545.59800		544.50600	544.50600			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			554.63900		554.63900		553.54200	553.54200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			490.52000		490.52000		489.77500	489.77500			0.00	0	444.00
ALBI	On 06/08/2015	Index Future			498.19800		498.19800		497.44400	497.44400			149,459,400.00	30	170.00
ALBI	On 05/11/2015	Index Future			506.45300		506.45300		505.69900	505.69900			0.00	0	0.00
ALBI	On 04/02/2016	Index Future			515.27600		515.27600		514.49800	514.49800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54670		9.54670		9.51390	9.51390		13.71	668,269.00	70	14,438.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	3.33850		0.00334		3.74750	0.00375	3.339	16.50	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	7.22250		0.00722		8.60540	0.00861	7.223	15.00	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	27.76020		0.02776		32.92730	0.03293	27.760	13.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	447.68020		0.44768		423.07530	0.42308	447.680	13.59	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	214.87750		0.21488		199.37280	0.19937	214.878	13.69	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	149.19020		0.14919		139.32580	0.13933	149.190	14.01	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.65180		9.65180		9.61770	9.61770		14.09	0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.75760		9.75760		9.72220	9.72220		14.23	0.00	0	30.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.87800		9.87800		9.84400	9.84400		14.11	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.05570		10.05570		10.09480	10.09480		13.39	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.20520		10.20520		10.24390	10.24390		13.60	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.86930		12.86930		12.87810	12.87810		14.72	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.13300		13.13300		13.14160	13.14160		15.30	0.00	0	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96840		1.96840		1.97490	1.97490		14.94	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98470		1.98470		1.99070	1.99070		15.58	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78670		1.78670		1.78170	1.78170		12.75	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82120		1.82120		1.81620	1.81620		13.52	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/05/2015	Bond Future	124.60995		124.60995		124.63150	124.63150			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	126.59174		126.59174		126.61450	126.61450			0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.15029		127.15029		127.17672	127.17672			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.59200		83.26453		9.60807	83.14612			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.68184		84.58170		9.69832	84.46221			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.76357		82.18114		9.78029	82.06166			0.00	0	0.00
ES33	On 04/02/2016	Bond Future	9.84099		83.61434		9.85853	83.49077			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	486.95500		486.95500		486.21400	486.21400			0.00	0	496.00
GOVI	On 06/08/2015	GOVI	494.57600		494.57600		493.82800	493.82800			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	502.77200		502.77200		502.02300	502.02300			0.00	0	0.00
GOVI	On 04/02/2016	GOVI	511.53100		511.53100		510.75800	510.75800			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.39173		120.39173		120.46722	120.46722			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	121.14128		121.14128		121.21889	121.21889			0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.13755		123.13755		123.21949	123.21949			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	130.91069		130.91069		131.17150	131.17150			12,043,783.48	92	3,303.00
I2038	On 06/08/2015	Bond Future	131.68189		131.68189		131.94799	131.94799			115,616,699.42	878	911.00
I2038	On 05/11/2015	Bond Future	133.85193		133.85193		134.12566	134.12566			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	130.79959		130.79959		130.82333	130.82333			770,278,785.51	5,889	5,889.00
I2046	On 06/08/2015	Bond Future	132.87959		132.87959		132.90489	132.90489			800,200,890.98	6,022	6,022.00
I2046	On 05/11/2015	Bond Future	133.68165		133.68165		133.71034	133.71034			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	141.37046		141.37046		141.39593	141.39593			348,478,183.90	2,465	2,954.00
I2050	On 06/08/2015	Bond Future	142.16027		142.16027		142.18727	142.18727			367,910,778.76	2,588	2,588.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 05/11/2015		Bond Future	144.50268	144.50268		144.53374	144.53374			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	229.66300	229.66300		229.78500	229.78500			68,898,900.00	30	932.00
IGOV	On 06/08/2015		Index Future	233.27700	233.27700		233.40200	233.40200			69,983,100.00	30	717.00
IGOV	On 05/11/2015		Index Future	237.16100	237.16100		237.29500	237.29500			0.00	0	0.00
IGOV	On 04/02/2016		Index Future	241.31100	241.31100		241.44200	241.44200			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	621.60700	621.60700		621.94000	621.94000			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	631.64600	631.64600		631.98600	631.98600			0.00	0	159.00
ILBI	On 05/11/2015		Index Future	642.12400	642.12400		642.47100	642.47100			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.23000	93.77000		6.27000	93.73000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.26000	93.74000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.40000	93.60000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.45000	93.55000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.57000	93.43000		6.61000	93.39000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.75000	93.25000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.98000	93.02000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.23000	92.77000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.40000	92.60000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.53000	92.47000		7.57000	92.43000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.65000	92.35000		7.69000	92.31000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12910	0.12910		0.12960	0.12960			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12860	0.12860		0.12920	0.12920			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12830	0.12830		0.12880	0.12880			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06010	0.06010		0.06020	0.06020			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05770	0.05770		0.05790	0.05790			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05620	0.05620		0.05620	0.05620			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.25370	9.25370		9.27220	9.27220		10.94	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.32080	9.32080		9.33820	9.33820		12.12	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.39050	9.39050		9.40710	9.40710		13.09	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.08660	1.08660		1.07990	1.07990			86,928.00	80	220.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08820	1.08820		1.08150	1.08150			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09010	1.09010		1.08350	1.08350			0.00	0	0.00
R186	On 07/05/2015		Bond Future	8.04893	122.34798		8.07983	122.08986		8.83	27,038,903.58	221	40,048.00
R186	On 07/05/2015	7.40	Put	5,605.64000	5.60564		5,863.68000	5.86368	5,605.640	8.62	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	5,163.03000	5.16303		5,420.91000	5.42091	5,163.030	8.64	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,724.17000	4.72417		4,981.72000	4.98172	4,724.170	8.66	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,267.27000	2.26727		2,505.74000	2.50574	2,267.270	8.76	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,036.29000	1.03629		1,220.57000	1.22057	1,036.290	8.83	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	811.82000	0.81182		976.62000	0.97662	811.820	8.86	0.00	0	4,229.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/05/2015	Bond Future	8.10	Put	622.35000		0.62235		766.42000	0.76642	622.350	8.89	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			8.11091		118.98665		8.14285	118.72544		8.97	23,797,330.00	200	2,110.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,083.25000		1.08325		1,014.30000	1.01430	1,083.250	8.88	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	420.77000		0.42077		464.19000	0.46419	420.770	9.39	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.16029		120.93849		8.19305	120.67589		8.71	0.00	0	0.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,412.63000		2.41263		0.00000	0.00000	2,412.630	8.87	45,212,686.20	18,740	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,100.69000		2.10069		0.00000	0.00000	2,100.690	8.92	26,250,222.24	12,496	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	911.07000		0.91107		969.64000	0.96964	911.070	9.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.19989		117.74756		8.23423	117.47762		8.78	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			291.35601		291.35601		291.61607	291.61607			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			289.94139		289.94139		290.20762	290.20762			0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.71912		294.71912		294.99731	294.99731			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			241.65520		241.65520		241.69968	241.69968			12,301,216,300.80	50,904	3,147.00
R202	On 06/08/2015	Bond Future			242.28584		242.28584		242.33298	242.33298			12,333,318,399.36	50,904	52,944.00
R202	On 05/11/2015	Bond Future			246.27814		246.27814		246.33211	246.33211			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.82903		101.06461		7.85997	100.88713		6.99	23,244,860.30	230	13,494.00
R2023	On 06/08/2015	Bond Future			7.89345		102.66338		7.92563	102.48399		6.81	23,612,577.40	230	230.00
R2023	On 06/08/2015	Bond Future	9.07	Put	78.66000		0.07866		89.62000	0.08962	78.660	7.19	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.94764		100.42267		7.98083	100.24276			0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.99237		102.17346		8.02759	101.98804			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.08333		103.76282		7.12003	103.68361		2.45	0.00	0	7,691.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.07000		0.00007		0.20000	0.00020	0.070	2.55	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.17611		105.40429		7.21718	105.32473		2.27	0.00	0	252.00
R203	On 06/08/2015	Bond Future	7.84	Put	118.16000		0.11816		133.66000	0.13366	118.160	2.37	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.24220		102.96636		7.28777	102.88799		1.98	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.27710		104.76176		7.33198	104.67961			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			8.46419		98.34592		8.49007	98.13656			46,222,582.40	470	6,785.00
R2030	On 06/08/2015	Bond Future			8.53058		95.89345		8.55720	95.68165			45,069,921.50	470	2,135.00
R2030	On 05/11/2015	Bond Future			8.58206		97.46705		8.60921	97.25407			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			8.56359		98.15838		8.58439	97.97839			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.62636		99.71117		8.64770	99.52921			498,555.85	5	1,455.00
R2032	On 05/11/2015	Bond Future			8.67941		97.19091		8.70111	97.00834			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 04/02/2016	Bond Future			8.72495		98.88588		8.74758	98.69786			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			8.66362		100.75999		8.67940	100.60877			145,900,465.52	1,448	30,553.00
R2037	On 06/08/2015	Bond Future			8.72605		98.09524		8.74221	97.94248			142,041,907.52	1,448	3,402.00
R2037	On 05/11/2015	Bond Future			8.77510		99.70503		8.79145	99.55218			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.81841		97.18601		8.83548	97.02813			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			7.32764		105.20776		7.36411	105.09245		3.45	0.00	0	12,510.00
R204	On 06/08/2015	Bond Future			7.41386		102.83637		7.45317	102.72018		3.44	0.00	0	321.00
R204	On 06/08/2015	Bond Future	8.41	Put	61.28000		0.06128		71.17000	0.07117	61.280	3.63	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.47566		104.52324		7.51762	104.40763		3.27	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.51482		102.30767		7.56184	102.18762			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			8.72321		102.69892		8.73895	102.53381			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future			8.78270		99.93954		8.79881	99.77269			0.00	0	650.00
R2044	On 05/11/2015	Bond Future			8.82955		101.57961		8.84585	101.41248			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.87101		98.96811		8.88800	98.79556			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			8.69239		102.33559		8.70806	102.16567			1,448,048,598.50	14,150	22,627.00
R2048	On 06/08/2015	Bond Future			8.74627		103.95453		8.76230	103.78273			1,470,956,599.50	14,150	16,145.00
R2048	On 05/11/2015	Bond Future			8.79360		101.22870		8.80983	101.05651			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.83607		102.99369		8.85296	102.81619			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			7.51692		101.29157		7.54315	101.19038		4.52	0.00	0	40,822.00
R207	On 07/05/2015	Bond Future	7.73	Call	900.62000		0.90062		828.07000	0.82807	900.620	4.59	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.59919		99.25153		7.62697	99.14963		4.52	0.00	0	121.00
R207	On 06/08/2015	Bond Future	7.46	Call	721.20000		0.72120		683.69000	0.68369	721.200	4.51	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.65604		100.87984		7.68503	100.77870		4.32	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	914.23000		0.91423		876.73000	0.87673	914.230	4.31	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,019.47000		1.01947		0.00000	0.00000	1,019.470	4.32	19,369.93	19	19.00
R207	On 04/02/2016	Bond Future			7.69753		98.99622		7.72937	98.89096		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	861.85000		0.86185		827.31000	0.82731	861.850	4.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,171.67000		1.17167		1,128.79000	1.12879	1,171.670	4.21	22,261.73	19	19.00
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			7.62481		96.67649		7.65081	96.55812		5.68	0.00	0	56,539.00
R208	On 06/08/2015	Bond Future			7.69450		98.20585		7.72174	98.08645		5.52	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	62.27000		0.06227		69.86000	0.06986	62.270	5.84	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.74796		96.41639		7.77616	96.29736		5.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 05/11/2015	Bond Future	8.48	Put	504.24000		0.50424		533.50000	0.53350	504.240	5.70	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.78695		98.09752		7.81735	97.97416			0.00	0	0.00
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			8.60760		78.02762		8.62329	77.90336		14.03	247,347,555.40	3,170	23,142.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,615.37000		2.61537		2,740.31000	2.74031	2,615.370	13.92	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.66301		79.26193		8.67904	79.13642		13.77	187,850,774.10	2,370	2,770.00
R209	On 06/08/2015	Bond Future	9.90	Put	156.20000		0.15620		167.14000	0.16714	156.200	14.44	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.70970		77.41369		8.72592	77.28795		14.06	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.74967		78.76373		8.76656	78.63396			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			177.99628		177.99628		178.02932	178.02932			0.00	0	833.00
R210	On 06/08/2015	Bond Future			180.82693		180.82693		180.86188	180.86188			0.00	0	18.00
R210	On 05/11/2015	Bond Future			181.70312		181.70312		181.74309	181.74309			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			132.14751		132.14751		132.17489	132.17489			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.63183		132.63183		132.66063	132.66063			0.00	0	0.00
R211	On 05/11/2015	Bond Future			134.81753		134.81753		134.85021	134.85021			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			138.97785		138.97785		139.00398	139.00398			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.41291		139.41291		139.44050	139.44050			0.00	0	7.00
R212	On 05/11/2015	Bond Future			141.71037		141.71037		141.74197	141.74197			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			8.50823		88.39587		8.52900	88.23408		12.00	123,577,426.26	1,398	16,100.00
R213	On 06/08/2015	Bond Future			8.56812		89.79424		8.58942	89.63066		11.75	125,532,347.52	1,398	6,011.00
R213	On 05/11/2015	Bond Future			8.62064		87.72224		8.64229	87.55813		11.97	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.66742		89.25170		8.69002	89.08256			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			8.64224		79.27862		8.65790	79.14703		14.80	173,858,013.66	2,193	12,953.00
R214	On 06/08/2015	Bond Future			8.69493		80.53277		8.71093	80.39977		14.54	176,608,364.61	2,193	8,738.00
R214	On 05/11/2015	Bond Future			8.74110		78.56209		8.75728	78.42886		14.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 04/02/2016	Bond Future	8.78233	79.93182		8.79917	79.79437		14.53	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	21,478.67000	21,478.67000		21,469.98000	21,469.98000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.44150	4.44150		4.46860	4.46860		14.27	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.39460	4.39460		4.42040	4.42040		13.27	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61100	1.61100		1.63600	1.63600			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.56530	1.56530		1.58820	1.58820			0.00	0	0.00
Total for Derivatives :										32,591,487,688.53	283,019	4 071 534.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54989			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.62500	104.67601		6.62500	104.65704			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73150			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.82000	102.42213		8.82000	102.39812			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.29106			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.11000	102.09918		9.11000	102.07434			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	107.58800		10.00000	107.56000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.37391			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.45993			0.00	1,586,500,000	1,586,500,000.00
AB013	On 21/11/2018	Spot Bond	9.40500	100.36462		9.40500	100.33915		2,257,200,000,000.00	240,000,000	240,000,000	430,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.21180		100.00000	11.18371			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	104.80690		10.84000	104.77634			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	8.68976		100.00000	8.67198			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35275			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.70500	102.76237		8.70500	102.73817			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.10000		128.81021		2.10000	277.99948			42,000,000,000.00	20,000,000	66,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25781			0.00	1,400,000,000	700,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12751			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.93301			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.95620			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.46217			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.98198			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.89439			0.00	0	1,000,000,000.00
ABN05	On 18/04/2021	Spot Bond	1.84000		173.68363		1.84000	173.68540			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.30653		2.76000	164.30404			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94171		2.17000	174.94186			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.51580		1.82000	184.51777			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.10125		80.71279		8.10125	80.69557			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.10125		80.71279		8.10125	80.69557			0.00	0	170,000,000.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.83000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80845			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.49000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.57000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.01000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.98000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.43304			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.32398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.60000			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	92.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65139			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91500		104.03019		6.91500	104.01099			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28177			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	90.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.45000		96.60692		2.45000	110.58235			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.25000		104.11676		2.25000	163.73174			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000		121.21061		2.15000	221.51078			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	88.63000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.46000		91.95111		9.46000	91.92801			0.00	0	100,000,000.00
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	101.16000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	69.34000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.56127			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.35000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000	109.73683		9.63000	109.70847			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30000			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	9.47500	110.86135		9.47500	110.83316			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.81500	91.17746		8.81500	91.15598			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	110.12000			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	9.57000	110.17016		9.57000	110.14187			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.07598			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.97777			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.25500	105.25471		8.25500	105.23159			825,500,000.00	100,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.82000	103.30587		8.82000	103.28151			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.78500	99.98141		6.78500	99.96284			135,700,000,000.00	20,000,000	40,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.92000	100.47203		8.92000	100.44795			892,000,000.00	100,000	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.67000	95.25451		9.67000	95.23007			193,400,000,000.00	20,000,000	1,670,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.41500	102.74193		7.41500	102.72161			3,855,800,000,000.00	520,000,000	330,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.91000	222.35172		1.91000	281.72185			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.24000	127.82071		1.24000	130.67499			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.90000	131.85602		1.90000	134.50566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00660	100.00000	0.00658				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		87.95129	100.00000	87.74531				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.07500		102.45974	11.07500	102.42991				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.88855				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.48807	100.00000	9.46509				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.93485				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.59160				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		56.55332	100.00000	56.41632				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84224				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.55060	11.00000	69.53072				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.19413	100.00000	36.10644				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	100.95609				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.04577				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.91608				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.94312				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.95501				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.08332				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.08332				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.09499				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.09499				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.07165		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.59633		0.00		0	0.00	
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75148		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.92693		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.95372		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.96447		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.94287		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89447		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.32000	103.64439	9.32000	103.61845		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.02112		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.63754		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	89.74982		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	186.28319		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	186.30249		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.91600		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.86021		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.28991		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.85941		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.06395		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.47079		0.00		0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18138		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95655			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.91926			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.84106			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86210			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.11776		10.23000	101.09036			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84249			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.50364			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.48000	104.57908		9.48000	104.55247			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89668			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.99026		1.75000	117.12308			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.83164			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87147			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.89821			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84471			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97445			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63514			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31705			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83506			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79038			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.89287			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87767			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.93754		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.03811		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24807		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.94086		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.94086		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98367		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87682		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99403		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.63190		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98367		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.73890		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.95926		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.94097		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	137.34634		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	138.32991		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.82328		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.81578		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.33237		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.83614		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.90305		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.87147		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.82435		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.82328		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.90628		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18374			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.97833			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.97929			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.45997			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.07383			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	25.05764		100.00000	24.99489			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.21006		100.00000	14.17563			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.31977			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.18593			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.20412			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.22832			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.17879			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.04000	98.86931		8.04000	98.84802			0.00	0	400,000,000.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.22889			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.26540			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.00000	99.70604		9.00000	99.68219			900,000,000.00	100,000	2,990,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.57000	111.61085		9.57000	111.58219			0.00	0	40,000,000.00
AIR03	On 09/03/2016	Spot Bond		7.10500	104.59074		7.10500	104.57090			6,969,240,502,000.00	980,892,400	490,446,200.00
AIR04	On 29/05/2024	Spot Bond		9.20000	104.17324		9.20000	104.14736			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.69387		100.00000	11.66799			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.92000	104.80169		9.92000	104.77367			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.50000	167.54603		2.50000	167.54468			50,000,000,000.00	20,000,000	10,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04489			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73318			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78828			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	100.80650			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63772			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76987			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	100.86209			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91931			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48597			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	93.45000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23063			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.53808			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.40000	134.25538		2.40000	240.79080			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	111.81538			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	113.90902			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.48302			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	108.31850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.61348			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	101.72581			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.41500	168.46954		2.41500	213.44966			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	100.97042			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	100.73729			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32610			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27536			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.15842			0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond	100.00000	1.55287		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	35.20389		100.00000	35.12555			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.50693		100.00000	17.46452			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.60789		100.00000	17.56524			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.15354		100.00000	17.11198			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	29.97407		100.00000	29.87729			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	41.72224		100.00000	41.62116			0.00	0	1,700,000,000.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	17.23512		100.00000	17.19337			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	28.57390		100.00000	28.49431			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	39.94978		100.00000	39.83849			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.96040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75893			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62596			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.05000	102.92707		9.05000	102.90218			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87620			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.16318			0.00	600,000,000	300,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.24405			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.40315			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.39000	104.54439		9.39000	104.51804		2,986,020,000,000.00	318,000,000	1,159,000,000.00	
BAW2	On 02/10/2015	Spot Bond		6.90500	102.82005		6.90500	102.80115		43,087,200,000,000.00	6,240,000,000	3,170,000,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	53.11830		100.00000	52.98820			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond		9.64000	99.20733		9.64000	99.18196			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.04812			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.85500	103.06732		8.85500	103.04292			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.92223	102.05946		10.92223	101.84937			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.90898	101.02314		10.90898	101.05024			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.93609	101.01127		10.93609	101.04854			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86379			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.96206	101.18064		10.96206	101.03703			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.87605	100.74450		11.87605	100.70691			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88333			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.88333			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88340			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.17223	100.79249		11.17223	100.77764			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.08745	101.60963		11.08745	101.10982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	10.90898		101.02314		10.90898	101.05024			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05161		101.45896		11.05161	101.21649			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.26468		98.19146		10.26468	100.90557			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.84042			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82270			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82270			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.47198		104.85740		8.47198	103.13273			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.63000		99.88363		11.63000	99.85217			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.79968			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.55500		78.12073		11.55500	98.03321			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76636			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.05938		9.28000	100.73358			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.81119			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.35000		74.48343		11.35000	100.49531			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.78817			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80736			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80736			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77895			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.82449			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.82449			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78048			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79755			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82459			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64916			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67269			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.92223	102.28777		13.92223	102.07402			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.24560	101.41580		15.24560	101.36860			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.14290	101.28658		14.14290	101.20160			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05538			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.05538			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.05538			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.09331			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.92217			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	31.39849		100.00000	31.33892			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.11674		100.00000	20.06748			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.30850		100.00000	18.26366			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.30154		100.00000	11.27387			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.31993		100.00000	11.29251			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.66410		100.00000	13.63063			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.83971		100.00000	11.81071			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15595			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40856			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22691			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.53132		100.00000	8.51065			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.53132		100.00000	8.51065			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.81000		104.88914		1.81000	181.91473			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.09000		93.74801		8.09000	160.12199			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.09000		95.01018		8.09000	160.46633			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.47500		97.50004		8.47500	97.47793			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	7.95000		98.52223		7.95000	98.50136			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86497			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16566			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75129			0.00	0	200,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17962			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19035			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22003			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.49920		100.00000	33.41716			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.98048			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.98005			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97822			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97595			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	32.76800		100.00000	26.14949			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	32.76800		100.00000	26.14949			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	100.94911			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96701			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.35500	101.84096		8.35500	101.81831			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02068			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11590			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	23.44687		100.00000	23.39007			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	23.44687		100.00000	23.39007			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	102.86923			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.07000	103.47061		11.07000	103.98446			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	99.84217			0.00	20,000,000	60,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.96000	97.85394		10.96000	98.97444			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.73959			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	69.16437		100.00000	69.03315			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.20994			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26140			0.00	0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.66000	70.39608		8.66000	103.56869			0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.84344			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.65717			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.19408			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.38002			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.18204			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.24033			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.34623			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.78673			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.51132			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88039			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		89.56067	100.00000		89.34538			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.02260			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02337			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.67410			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.05395			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		95.05208	100.00000		94.80519			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.55497			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.87778			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.66836			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.61622			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.24891			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.54714			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.49411			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.23110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.79106			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.35627			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.80927			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.65164			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.54618			0.00	0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.44371			0.00	0	0.00
BTC041	On 28/07/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978		1,920,000,000,000,000.00	19,200,000,000	19,400,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	38.70672		100.00000	38.61193			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72423			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.75089			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89191			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.50253			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.55500	106.15972		9.55500	106.13235			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.43008			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10500	101.17450		9.10500	101.14962		112,902,000,000,000.00	12,400,000,000	7,183,197,000.00	
CBL12	On 06/09/2018	Spot Bond	12.55000	98.37355		12.55000	98.34102			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	96.89725			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.85000	98.98246		12.85000	98.94840			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54088			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.40500	104.30473		9.40500	104.27826		4,796,550,000,000.00	510,000,000	370,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.56367			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.85000	96.18286		12.85000	96.14978			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24259			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	94.78095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51936			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.44000		96.67609		10.44000	96.64892			0.00	0	1,500,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.94000		118.84444		9.94000	118.81277			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.22000		112.55819		10.22000	112.52737			0.00	0	1,060,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.92000		109.06483		9.92000	109.03613			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59656			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.75500		101.30324		11.75500	101.27181			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.95992			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.02524			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66560			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61338			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.96834			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.12498			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30430			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.41246			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70778			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.73481			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76617			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.52506			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.49918			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.63595			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91611			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41739			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.29531		10.11000	103.26717			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46856			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.18914		2.76000	121.18726			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	118.46787		3.14000	121.09237			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.34910		8.25000	101.32683			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.60000	130.09251		2.60000	124.18809			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.30458		2.40000	120.57272			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27653			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.35500	100.51999		8.35500	100.49752			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19094			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19424			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.40500	100.55769		8.40500	100.53506			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.40500	100.55769		8.40500	100.53506			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.45500	103.70284		8.45500	103.67925			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.93774			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03069			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.69400		10.00000	108.66600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.50878			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	101.41797			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.65434		9.35000	101.62868			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.65434		9.35000	101.62868			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	101.53357			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19862			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62193			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62193			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62193			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11511			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.28000	102.09028		9.28000	102.06511			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71371			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06210			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17511			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16991			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22857			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.37101			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.57279			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38266			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60978			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82702			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72463			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83399			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.03708			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69916			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04135			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84801			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.89338			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57976			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83884			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63719			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99936			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60399			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73983			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72776			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.13823			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.15017			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.14139			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.59813			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.98089			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.39240			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.27896			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.73286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.74000		98.29658		10.74000	98.26817			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.26000		94.95717		11.26000	94.92890			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69585			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.99647			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.69368			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.10910			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.97558			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.00000		8.80500	99.97620			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.87682			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.04088			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	134.83434			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.93242			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.99434			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.95943			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32620			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.56524			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.04590			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69585			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	121.56792			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	121.76101			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02230			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.15080			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31813				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.08883				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.84034				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.96446				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02209				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.69688				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67988				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01934				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.24540				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	99.97749				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10844				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.79970				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.92000	106.17994	9.92000	104.79076				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.88953				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.81400				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.06000	108.03076	12.06000	106.31416				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.80636				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.09000	106.10743	12.09000	106.07303				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.26335	10.02000	108.23412				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.80636				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.02299				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	103.38099				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.87598				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.89437				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.89452				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72537				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.44000	103.03451	9.44000	103.00869				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86074				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96766				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.03853	10.57000	101.01025				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.20018	11.00000	101.17073				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.16141				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.98367				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14525				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.85000	102.34248	11.85000	102.31046				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.07744				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.89426				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.02314				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.95395				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	100.59241				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.82409				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83399				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.52646				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.88217				0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.12621				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.98095			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.88246			0.00	0	1,000,000,000.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27188			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.27025			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.17686			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.92479		7.01000	41.53054			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.82827			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	8.47500	97.50004		8.47500	146.68394			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.09000	36.38923		8.09000	160.12199			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.09000	36.83279		8.09000	160.46633			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.64951			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.62087			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43931			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43931			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.94852			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88797			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89993			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43145			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89287			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10910			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81364			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.87287			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.86745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.87281			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.13425			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.50900			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33363			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53500	105.74449		8.53500	104.16938			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75500	104.24713		8.75500	104.22259			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08000	116.44681		10.08000	116.41535			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.36500	106.22361		7.36500	106.20251			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000	106.08491		9.65000	106.05775			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.70000	106.81108		9.70000	106.78329			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.07000	95.50046		10.07000	95.47483			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.82000	96.47316		10.82000	96.44539			0.00	0	1,010,000,000.00
COT03	On 05/06/2028	Spot Bond	10.82000	94.36645		10.82000	94.33913			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31883			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03309			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.26191		100.00000	10.23705			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30169			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78289			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.28627			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.21553			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34219			0.00	0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.11786			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.31741		100.00000	10.29241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.47359	100.00000	12.44338				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.41500		100.73084	11.41500	101.37707				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.69693	100.00000	14.66133				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.22145	100.00000	6.20638				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.45410	100.00000	15.41667				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.05360				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.13000		97.85399	8.13000	97.83281				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.29791				0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.21587				0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.10131				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.67752	100.00000	65.51305				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.07122				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.45029				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.66090				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.90388				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.14868				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.41848				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.99967				0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	53.84427				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67253				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.64000		105.10791	8.64000	105.08349				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.20500		113.86999	7.20500	113.84786				0.00	0	200,000,000.00
DV22	On 07/02/2020	Spot Bond	8.51000		105.74164	8.51000	105.71730			2,553,000,000.00		300,000	1,450,000,000.00
DV23	On 27/02/2023	Spot Bond	9.27000		105.68820	9.27000	105.66174			46,365,348,339,000.00		5,001,655,700	3,923,244,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.33000	104.00389		9.33000	103.97770			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.47000	106.75091		9.47000	106.72363			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67196			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55803			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81845			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.29237			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88077			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89371			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.41715			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62823			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21004			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.05500	126.21492		8.05500	126.18740			0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.35579			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	2.05000	103.86648		2.05000	103.86687			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.30018		1.20000	134.67074			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.36111		1.95000	124.36192			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	1.93000	113.67910		1.93000	113.67990			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.91000	113.88074		1.91000	113.88162			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.00000	105.52391		2.00000	105.52450			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.03000	104.08109		2.03000	104.08154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.49000	106.99578		9.49000	106.96838			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.39000	107.32658		9.39000	107.29982			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.87000	100.94990		9.87000	100.92304			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.10500	97.36096		10.10500	100.02736			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.24500	103.49075		10.24500	102.29910			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44999			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.50568			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98250			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.86016			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.86579			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.87353			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.14060			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16644			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27275			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.30550			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	91.71335		100.00000	91.48857			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.93500	104.51861		10.93500	104.48789			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76980			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.98617			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.25954			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93000	97.30017		9.93000	97.27441			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.33051			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.49847			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.55556			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	101.65233			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41375			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.47166			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.40217			0.00	0	1,050,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.45042			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.42015			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.40077			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000		101.58312		6.75000	101.56475			0.00	0	13,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.96500		103.59082		7.96500	103.56871			14,266,908,000.00	1,791,200	11,543,121,500.00
ES23	On 25/01/2023	Spot Bond	8.57500		110.53792		8.57500	110.51228			8,941,879,660,000.00	1,042,784,800	51,913,472,300.00
ES26	On 02/04/2026	Spot Bond	8.90500		93.31627		8.90500	93.29406			30,776,570,500.00	3,456,100	16,462,708,300.00
ES33	On 15/09/2033	Spot Bond	9.58000		83.09917		9.59500	82.96727			46,019,446,000.00	4,803,700	43,183,991,200.00
ES42	On 25/04/2042	Spot Bond	9.66500		89.00352		9.66500	88.98057			0.00	0	34,510,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.48385			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.53078			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36589			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24964			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.72397			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.39793			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13307			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89959			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.37141			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.24462		100.00000	10.21897			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.97122		100.00000	9.94625			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.92513			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.80317			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.03242			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.10388			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.45000	100.14414		9.45000	100.11874			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94175			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94168			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.02069			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.30295			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33319			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.35524			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.14000	103.15524		10.14000	103.42205			0.00	0	300,000,000.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.42463			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.30000	109.31208		10.30000	109.28193			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.62647			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.90000	133.60828		1.90000	134.50566			38,000,000,000.00	20,000,000	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	1.94000	130.26022		1.94000	281.13014			38,800,000,000.00	20,000,000	154,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.16500	106.65709		2.16500	113.37575			0.00	0	800,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.23000	104.34512		2.23000	164.09094			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
FRBI33	On 07/12/2033	Spot Bond	2.04000	123.10091		2.04000	224.96594			0.00	0	20,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.18500	103.92681		7.18500	103.90689			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.66400	66.19794		7.66400	65.57391			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42100	42.53087		9.42100	41.61357			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.20864		9.66000	40.26873			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.59728			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05670			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91616			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00484			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98367			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	100.93776			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06409			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	100.96766			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16639		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02846			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26532			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22825			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	23.00685		100.09221	22.95107			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.87897			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.19719			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17522			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.31342			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98312			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99396			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90854			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91960			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.90356			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.41916		13.22500	62.39709			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85220			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85327			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26181			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89180			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.39500	98.45728		3.39500	101.85898			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93029			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93029			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.48630			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69585			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.90263			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.87682			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85648			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.15242			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00180			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.66628			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.13004			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.02459			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14868			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91104			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.16883			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.91960			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.91960			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88351			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56765			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.59833			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66680			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42212			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.97086			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40333			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64846			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38197			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38299			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26575			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24158			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26575			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24062			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.87049			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	102.03854		8.75000	102.01373			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.90250			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.43959		100.00000	10.41430			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.57028		100.00000	9.54710			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	95.65111			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	11.18056		100.00000	11.15348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.71241			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	20.39998		100.00000	23.42682			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.74911			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.88035		100.00000	9.85641			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	19.11718		100.00000	19.06930			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.74907			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	19.08349		100.00000	19.03571			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.74475			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65621			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.86862			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.75362			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.71000	128.01092		2.71000	128.00910			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60310			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58178			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58178			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.51776			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78069			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01085			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89000			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77228			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.53166			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43692			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98632			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.16545			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02106			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.24000		117.30827		3.24000	123.95221			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99824			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00796			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.29000		108.37666		3.29000	123.57713			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.27000		106.12274		3.27000	123.72701			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.56000		102.08968		2.56000	127.76815			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.63000		102.95955		2.63000	136.68570			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02374			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87280			0.00	0	160,000,000.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.99180			0.00	0	160,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15156			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.11057			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94418			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94311			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85364			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.31778		100.00000	11.29036			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.90113		100.00000	37.80931			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		86.81482		100.00000	86.61340			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.37141		100.00000	21.31963			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.48807		100.00000	9.46509			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.16119		100.00000	11.13385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.91492			0.00	6,965,100,000	3,982,550,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.15101			0.00	400,000,000	400,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.31202			0.00	0	300,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.02626			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.52610			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.34263			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.61604			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.84800		85.75182		1.84800	110.97278			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.15000		108.27651		2.15000	117.15001			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.15965			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.19727		10.38000	100.16906			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.19727		10.38000	100.16906			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	102.24809			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.29000		105.27021		2.29000	114.28968			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.35000		213.51496		2.35000	215.39320			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.26000		114.89574		2.26000	114.89552			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.38000		212.61595		2.38000	214.49350			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.25000		112.53463		2.25000	112.53443			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.35000		113.08995		2.35000	113.08945			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.60739			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.29900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.49953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond	2.45500		111.02601		2.45500	111.02520			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.50000		116.86909		2.50000	210.94047			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.55000		115.17616		2.55000	209.48141			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.18000		99.12727		2.18000	99.12729			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.58000		164.65199		2.58000	208.61193			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.73000		92.42567		2.73000	105.82987			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.42925			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86000		97.23238		2.86000	153.19840			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.18000		85.00929		3.18000	97.94795			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.06000		129.17088		2.06000	278.77818			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.95000		130.16902		1.95000	280.93324			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.67000		123.80045		2.67000	267.18325			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		103.03291		2.37000	130.69145			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.01967			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		134.50463		1.90000	130.39293			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19997			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47975			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.82255			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.13000		115.19848		2.13000	115.19867			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.00873		104.97509	23.94800			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.99221		101.07593	27.92375			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.69093		100.44759	20.64060			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.39513		100.76967	26.33075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	1.87000	122.56088		1.87000	122.56199			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	2.11000	99.52523		2.11000	113.92389			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.80613			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.14000	99.26380		2.14000	113.62454			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.45998			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.15000	128.36107		2.15000	350.99673			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.67407			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.32727			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.48500	101.64749		7.48500	101.62720			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.18500	101.71418		8.18500	101.69201			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.42000	105.79550		8.42000	105.77167			0.00	0	2,700,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.96000	104.26613		8.96000	104.24088			896,000,000.00	100,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.20000	98.79276		9.20000	98.76847			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.87000	89.88263		9.87000	89.85910			0.00	0	150,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.86000	109.58926		9.86000	109.56029			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.21000	95.78140		10.21000	95.98706			408,400,000,000.00	40,000,000	520,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.56000	95.73032		10.56000	96.34838			211,200,000,000.00	20,000,000	3,010,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.66000	92.98010		10.66000	92.95343			852,800,000,000.00	80,000,000	410,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.10000	80.63627		10.10000	80.61458			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.78077			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.79161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.81866			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.86198			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89445			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03498			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.27306			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.32860			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18814			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.37866			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.43427			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.48060			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.68436			0.00	0	0.00
FS3A1U		On 20/02/2016	Spot Bond	100.00000	60.86988		100.00000	60.71746			0.00	0	0.00
FS3A2U		On 20/02/2018	Spot Bond	100.00000	10.21227		100.00000	10.18670			0.00	0	0.00
FS3A3U		On 20/02/2020	Spot Bond	100.00000	1.71333		100.00000	1.70904			0.00	0	0.00
FS3A4U		On 20/02/2022	Spot Bond	100.00000	0.28745		100.00000	0.28673			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	9.48807		100.00000	9.46509			0.00	0	0.00
FS4A2U		On 20/03/2020	Spot Bond	100.00000	1.59183		100.00000	1.58798			0.00	0	0.00
FS4A3U		On 20/03/2022	Spot Bond	100.00000	0.26707		100.00000	0.26642			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.42762				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.35500		100.70908	9.35500	100.68393				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.23843				0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.24657				0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.24982				0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.27095				0.00	0	0.00
GH31C	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.29693				0.00	0	0.00
GH31D	On 25/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.31315				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.47353				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.08175	100.00000	10.05733				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.49486	100.00000	17.45248				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.41571	100.00000	12.38564				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.01982				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.02060				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.02154				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.02286				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.03574			0.00	0	90,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.29041			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70796			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02945			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.43324			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.75204			0.00	500,000,000	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63065			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15679			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88654			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.57203		100.00000	10.54556			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.27935			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98721			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.90335			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.90212			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.47353			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63794			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.18955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.28860	100.57826		7.28860	92.15220			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	100.19803			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.28911	100.44758		8.28911	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	100.20893			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.73953	100.46067		8.73953	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	100.22224			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	100.25996			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33743			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75071			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.23500	103.00479		9.23500	102.97911			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.66585			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.56402			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.30000	108.44703		8.30000	108.42267			830,000,000.00	100,000	1,580,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.81000	131.45286		1.81000	283.70512			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.81000	134.57052		1.81000	290.43375			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.56500	99.49885		9.56500	99.47317			0.00	0	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.60500	99.10380		9.60500	99.07812			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	35.32681		100.00000	35.24123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000	85.12736	100.00000	84.93166				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	38.88257	100.00000	38.78735				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.93230	100.00000	24.86987				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.50500	120.15129	1.50000	120.20659			10,055,114,797,000.00	6,681,139,400	63,944,157,100.00	
I2038	On 31/01/2038	Spot Bond	1.54000	130.64925	1.53000	130.88782			285,233,691,204,000.00	85,216,682,600	25,728,362,900.00	
I2046	On 31/03/2046	Spot Bond	1.64000	130.53826	1.64000	130.54029			30,145,154,552,000.00	18,381,191,800	07,825,871,600.00	
I2050	On 31/12/2050	Spot Bond	1.66000	141.08814	1.66000	141.09019			23,076,013,580,000.00	13,901,213,000	31,459,771,150.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82999			0.00	20,000,000	10,000,000.00	
IBL21	On 15/03/2016	Spot Bond	7.95500	102.46116	7.95500	102.43945			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.10500	105.97959	8.10500	105.95671			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.77500	102.20596	7.77500	102.18443			38,875,000,000,000.00	5,000,000,000	2,500,000,000.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.90386			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.40000	101.26747	1.40000	130.31808			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	1.97000	105.58464	1.97000	133.92963			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.18662			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.22500	102.03747	8.22500	102.01501			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.95331			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70411			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.50527			0.00	0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600			0.00	0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.78000	100.45189	8.78000	100.42818			0.00	0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.18000	94.83499	9.18000	94.81147			918,000,000.00	100,000	2,340,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.84949			0.00	1,300,000,000	850,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.89500		96.61112		8.89500	96.58816			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.23000		101.62920		9.23000	101.60387			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89259			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.99373			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.00302		7.90000	100.98141			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.56000		100.71769		8.56000	100.69437			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.97929			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44808			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.87500		102.82635		7.87500	102.80441			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.52000		104.00985		8.52000	103.98587			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.55000		106.14534		9.55000	106.11799			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.57851			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.08826			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98911			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.70000		127.80033		2.70000	128.08709			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00875		100.00000	0.00873			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.20398			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.13971			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.79000		98.25479		8.79000	98.23171			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.29601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.33951			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.82000	102.47806		9.82000	102.45092			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.22157		5.00000	101.20776			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.14853		5.00000	100.13503			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.50711		4.00000	100.49629			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.14078		4.00000	100.12994			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	42.25619		100.00000	42.15270			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	42.08976		100.00000	41.98667			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	42.08976		100.00000	41.98667			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	103.84833		9.20000	103.82281			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.68172			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.17402		100.00000	8.15422			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.51415			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	16.11751		100.00000	16.07715			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	86.81482		100.00000	86.61340			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	13.58735		100.00000	13.55407			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	16.63138		100.00000	18.31061			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.45285		100.00000	1.45007			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	8.96657		100.00000	8.94461			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	10.16990		100.00000	10.14444			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	9.86590		100.00000	9.84173			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	28.92396		100.00000	28.85312			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN294U	On 13/08/2015	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	81.36160	100.00000	99.14530				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	81.40160	100.00000	99.14530				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	95.05208	100.00000	94.80519			800,000,000,000,000.00	8,000,000,000	4,000,000,000.00	
IN528U	On 07/07/2015	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	78.63375	100.00000	78.41286				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000	99.91377	6.30000	99.79330				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000	99.79330	6.30000	99.67313				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000	99.54618	6.40000	99.42470				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000	99.40737	6.40000	99.28623				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000	99.30352	6.40000	99.18263				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000	98.67198	6.55000	98.54983				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000	98.54983	6.55000	98.42798				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74684				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.92223	101.71521	10.92223	101.55712				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.92223	100.95143	10.92223	100.90979				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.88819				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87158				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.47299	6.50000	100.45543				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95699				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	93.37972				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.88946				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.30435				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.85054				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	102.98097				0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.49670				0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.25198				0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.54939				0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.40669				0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	106.87616				0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000	0.00000	102.16168				0.00	0	50,000,000.00
IP274U	On 14/07/2015	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400	10.00000	108.66600				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.33691				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.34122				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.46500	100.99285	8.46500	100.96998				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.58113				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.59480				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.60394				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28644				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30087				0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.29218				0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.24885				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54000	103.38805	9.54000	103.36144				0.00	0	1,850,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02837			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.79500	102.95987		8.79500	102.93579			176,779,500,000.00	20,100,000	1,601,433,300.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.46267			0.00	60,000,000	20,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.41099			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.71041			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90364			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.25500	104.02557		8.25500	104.00233			3,584,321,000,000.00	434,200,000	217,100,000.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.35722			0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.31898			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.25000	97.66303		3.25000	126.62247			65,000,000,000.00	20,000,000	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.41000	144.37119		3.41000	148.81194			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.64046			0.00	40,000,000	2,010,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.37809			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.22314			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.13867			0.00	20,000,000	110,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.77756			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.50000	100.06832		3.50000	107.56353			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.50000	99.98490		3.50000	106.54352			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.22209			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.79384			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.32000	108.62257		10.32000	108.59238			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.90400			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.51000	142.82981		3.51000	142.82483			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV520U	On 14/05/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000		100.00000		6.30000	99.87932			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000		99.87932		6.30000	99.75894			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.63313		6.40000	99.51144			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.51144		6.40000	99.39004			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		0.00000		6.40000	99.26895			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.26895		6.40000	99.14814			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.75942		6.55000	98.63705			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.63705		6.55000	98.51499			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.51499		6.55000	98.39323			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	100.22343			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.23571			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44191			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.32315			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.45065			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.20736			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33700			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33916			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34347			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32405			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87304			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.46958			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.18838			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17655			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.47980			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.09296			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.81195			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63855			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.65475			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65475			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.12000	103.22740		9.12000	103.20198			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.70583		100.00000	14.67292			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.17861		100.00000	10.15367			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.23362			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21000	103.10635		9.21000	103.08070			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46963			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86552			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	104.02822			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08886			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10498			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.05500	100.25205		7.05500	100.23333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.85353			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.43336			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.24835			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.89658			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.59033			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.71704			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16333			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.76078			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond		100.00000	48.86817		100.00000	100.00000			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.97540			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.97972			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11417			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	60.71746		100.00000	60.56541			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.64850			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01913			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05609			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.19605			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	80.00000		100.00000	63.84152			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35968			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.87856			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.47000	138.33155		8.47000	138.29985			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73128			0.00	300,000,000	300,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.83186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22900			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.79282			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.34696			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.18000		102.04105		10.18000	102.01307			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.69045		9.71000	101.66381			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.98025			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.88500		99.12148		8.88500	99.09768		1,067,977,000,000.00		120,200,000	3,330,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.95500		97.23258		8.95500	97.20931			0.00	0	730,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.85000		99.09840		9.85000	99.07209		985,000,000.00		100,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.13848			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.43233			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.57500		105.29471		8.57500	105.27042			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55913			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.87561			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.45277			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.52876			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.63945			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.43386			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83621			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.79145			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.28620			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.76369			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	8,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.02035			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.02795			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.76688			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.67225			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.34598			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.65937			0.00	600,000,000	300,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15601			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.47656			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.32277			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.87938			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.85640			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.85299			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97087			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30329			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.32828			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		56.27965		100.00000	56.14331			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.57226		100.00000	20.52187			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.92477		100.00000	19.87597			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.00383		100.00000	19.95485			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.79591		100.00000	18.52069			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.12054		100.00000	25.05764			0.00	0	0.00
MBP34	On 29/04/2018	Spot Bond	100.00000		8.61102		100.00000	8.58993		0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.78000		101.17678		8.78000	101.15302			0.00	0	540,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.80000		100.70250		8.80000	100.67881			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.67514			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44317			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.41042			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.51655			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.04000		101.30686		8.04000	101.28504			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.77000		104.70511		8.77000	104.68028			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.46500		105.80737		9.46500	105.78033			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78617			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.81326			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.53000		103.57328		9.53000	103.66581			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22500		101.47798		7.22500	101.45844			722,500,000,000.00	100,000,000	2,520,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30245			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.96500		103.29510		8.96500	103.27022			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.89923			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.34000		106.06990		9.34000	104.38103			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.34122			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.73295		100.00000	23.67546			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.29761			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.66500		103.17033		8.66500	103.14630			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.17500		103.17910		7.17500	103.15911			18,601,905,000,000.00	2,592,600,000	1,361,300,000.00
MTN04	On 13/07/2017	Spot Bond	8.65500		105.87180		8.65500	105.84702			865,500,000,000.00	100,000,000	1,293,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.71666		100.89771	7.69718			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.81477		100.61875	7.79508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	97.04818			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.58761			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.72521			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.11315		100.00000	1.11037			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.11315		100.00000	1.11037			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.91500	100.14301		8.91500	100.11888			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.92167		7.66500	100.90070			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.05000	103.19742		9.05000	103.17219		5,460,770,000,000.00	603,400,000	301,700,000.00	
NBK12A		On 19/03/2021	Spot Bond	8.79000	103.71953		8.79000	103.69529			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.25000	103.95689		9.25000	103.93134			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.25586			0.00	0	50,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.15000	103.82380		9.15000	103.81586			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27516			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.39000	98.90804		9.39000	98.86850			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.37116			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.07000	98.11514		10.07000	98.08852		2,014,000,000,000.00	200,000,000	3,600,000,000.00	
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17A	On 22/04/2026	Spot Bond	10.25000	98.26232		10.25000	98.23548			0.00	0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.26438			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63875			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42276			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.70097			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.53869			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.53963			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.58114			0.00	0	95,000,000.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	101.58833			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.69511			0.00	20,000,000	10,000,000.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000		0.00000	100.15426			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.04500	102.54366		7.04500	102.52438		25,287,401,904,000.00	3,589,411,200	2,684,705,600.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51262			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.80000	110.79573		8.80000	110.76981		880,000,000.00	100,000	3,560,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.64500	38.26736		10.64500	38.25676			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.20144			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.56500	102.48084		7.56500	102.46016			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75299			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27049			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.00856			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20723			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01981			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.45236			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.50581			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.58361			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.84844			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.80512			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.09497			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77855			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76214			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.76161			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.98139			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.87682			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.81500		107.47151		9.81500	106.07376			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.87147			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.85000		106.23345		9.85000	104.98253			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.87682			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.78897			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78920			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.88538			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.89608			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19235			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.42502			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.16500		102.45434		7.16500	102.43476			2,150,933,000,000.00	300,200,000	150,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.02294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.10809			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.98000		105.11006		9.98000	103.56025			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.97628			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.33683			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.30788			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40137			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		123.27550		9.44500	123.24408			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	101.65067			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.96000		170.05647		1.96000	170.05758			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.36000		97.78292		2.36000	141.21479			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.05138		3.45000	183.04284			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.75000		107.43381		2.75000	107.42899			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.00000		150.15340		3.00000	140.77262			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.91000		152.22068		2.91000	152.21683			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58000		105.64836		8.58000	105.62384			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.21000		106.87017		9.21000	106.84283			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31778			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.27393			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.24689			0.00	0	380,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.29125			0.00	800,000,000	600,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.26466			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.41000		106.88401		9.41000	108.23571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.29130			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.31783			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.30011			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.61000	106.89802		9.61000	106.86951			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35336			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.33556			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.34442			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.67189			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.56397			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.37100			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.52500	116.36590		8.52500	116.33921			0.00	0	1,700,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.24000	116.03049		9.24000	116.00154			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.85500	176.53131		1.85500	176.53298			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.07000	121.01014		10.07000	120.97749			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.30311			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.17978			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81493			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.06655			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.27735			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.47656			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.74708			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.53670		100.00000	18.49028			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	83.39544		100.00000	83.20761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	7.06500	100.94304		7.06500	100.92416			1,413,000,000,000.00	200,000,000	600,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.35668			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.73000	101.00710		9.73000	102.17558			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.95077			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.87000	100.40879		9.87000	100.64852			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.43000	100.41516		10.43000	100.59605			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.07000	100.39452		11.07000	100.51422			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	32.76800		100.00000	40.85743			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.73000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42459			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.47323			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14808			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08754			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73481			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.75078			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.16588			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.44000	104.09590		9.44000	105.14673			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01790			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01841			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01864			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01914			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02131			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.97904			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.89000		43.88573		7.89000	43.87640			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.07500		104.35317		6.07500	104.33619		427,055,801,040,000.00	70,297,251,200	58,440,266,700.00	
R158P	On 15/09/2015	Spot Bond	6.35500		97.65366		6.35500	97.63706			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.45500		110.79674		6.45500	110.77762		332,102,513,299,500.00	51,448,878,900	08,800,937,900.00	
R159P	On 15/09/2016	Spot Bond	6.28500		91.84308		6.28500	91.82764			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.04000		122.10501		8.07000	121.82718		0,356,605,603,412,000.00	88,135,025,300	59,255,683,300.00	
R187P	On 21/12/2026	Spot Bond	7.81000		40.98344		7.81000	40.97482			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.73000		38.33221		7.73000	38.32422			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.46000		290.77421		1.45000	290.98533		28,545,171,458,000.00	19,551,487,300	22,084,532,400.00	
R202	On 07/12/2033	Spot Bond	1.55000		241.17264		1.55000	241.17692		145,742,299,190,000.00	94,027,289,800	74,743,898,200.00	
R2023	On 28/02/2023	Spot Bond	7.82000		100.86387		7.85000	100.67007		1,094,180,516,804,000.00	39,920,782,200	06,963,979,100.00	
R203	On 15/09/2017	Spot Bond	7.07000		103.55673		7.10500	103.46055		4,681,801,393,745,000.00	62,206,703,500	15,026,966,800.00	
R2030	On 31/01/2030	Spot Bond	8.48000		97.94791		8.48000	97.92544		624,710,581,936,000.00	73,668,700,700	98,188,090,200.00	
R2032	On 31/03/2032	Spot Bond	8.57500		97.79000		8.57500	97.76758		155,879,860,605,000.00	18,178,409,400	26,214,537,000.00	
R2037	On 31/01/2037	Spot Bond	8.67000		100.41589		8.67000	100.39236		533,154,461,703,000.00	61,494,170,900	77,018,108,500.00	
R204	On 21/12/2018	Spot Bond	7.31500		104.99878		7.35000	104.86636		1,697,026,693,400,500.00	31,992,712,700	32,238,873,100.00	
R2044	On 31/01/2044	Spot Bond	8.73000		102.33735		8.73000	102.31320		1,001,359,664,082,000.00	14,703,283,400	16,682,536,000.00	
R2048	On 28/02/2048	Spot Bond	8.70000		101.96945		8.70000	101.94586		1,547,945,457,240,000.00	77,924,765,200	81,875,160,500.00	
R207	On 15/01/2020	Spot Bond	7.50500		101.09040		7.53000	100.97270		614,467,652,687,000.00	81,874,437,400	94,529,686,100.00	
R208	On 31/03/2021	Spot Bond	7.61500		96.48448		7.64000	96.35038		1,514,785,911,958,500.00	98,921,327,900	78,519,002,200.00	
R209	On 31/03/2036	Spot Bond	8.60000		77.87264		8.61500	77.73574		1,402,290,928,420,000.00	63,057,084,700	44,429,105,600.00	
R210	On 31/03/2028	Spot Bond	1.51000		177.64075		1.51000	177.64414		2,492,801,922,000.00	1,650,862,200	36,602,181,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.70000	131.88361	0.70000	131.88900				5,580,680,000.00	7,972,400	38,433,986,200.00
R212	On 31/01/2022	Spot Bond	1.40000	138.70029	1.40000	138.70328				3,796,556,960,000.00	2,711,826,400	62,751,513,200.00
R213	On 28/02/2031	Spot Bond	8.50000	88.22030	8.52000	88.04424				928,668,132,400,000.00	09,255,074,400	11,919,832,700.00
R214	On 28/02/2041	Spot Bond	8.65000	78.99493	8.65000	78.97675				1,657,322,974,205,000.00	91,598,031,700	66,209,835,000.00
R228C	On 15/09/2015	Spot Bond	6.35500	97.65366	6.35500	97.63706				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.27500	94.73729	6.27500	94.72138				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.28500	91.84308	6.28500	91.82764				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.42500	99.09296	6.42500	99.07568				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.29500	96.09393	6.29500	96.07757				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.27500	93.18231	6.27500	93.16650				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.33500	90.26136	6.33500	90.24590				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.08000	86.14910	7.08000	86.13263				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.13000	83.09758	7.13000	83.08159				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.35500	79.69143	7.35500	79.67562				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.33500	76.91876	7.33500	76.90354				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.31500	74.25690	7.31500	74.24224				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30500	71.66888	7.30500	71.65475				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.49000	68.51193	7.49000	68.49809				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.47000	66.11066	7.47000	66.09734				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.56000	63.39166	7.56000	63.37873				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.53000	61.20015	7.53000	61.18772				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.50000	59.10150	7.50000	59.08955				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.47000	57.09134	7.47000	57.07984				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.43000	55.20885	7.43000	55.19778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond		7.39000	53.40906		7.39000	53.39841			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.01000	48.76985		8.01000	48.75933			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.97000	47.06608		7.97000	47.05597			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.93000	45.43933		7.93000	45.42963			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.89000	43.88573		7.89000	43.87640			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.85000	42.40159		7.85000	42.39262			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.81000	40.98344		7.81000	40.97482			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.77000	39.62802		7.77000	39.61972			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.73000	38.33221		7.73000	38.32422			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.02930			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.64562			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.58999			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.48723			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.19935			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	26.58254		100.00000	22.62923			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	13.62070		100.00000	13.58735			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	31.44485		100.00000	31.36868			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	67.33701		100.00000	67.16839			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	31.05139		100.00000	30.97616			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	17.78372		100.00000	17.73968			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.18948		100.00000	21.13302			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.84557		100.00000	7.82490			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.96671		100.00000	15.92416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.81414		100.00000	12.77999			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.95985		100.00000	8.93598			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04277			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02216			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.29401			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.36041			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.97600			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.21590			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09732			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.70274			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70207			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.92746		100.00000	17.88403			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.57612		100.00000	12.54565			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.41947		100.00000	10.39422			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.62800		100.00000	9.60468			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55270			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.37325			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.77906			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.07120			0.00	700,000,000	700,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30529			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20741			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.10606			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.51067			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.18700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	86.43741			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.14848			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.59439			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.60796			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00408			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.91746			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.52632			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.82816		12.35000	104.79346			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.51211		100.00000	16.47077			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.36930			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.38457		100.00000	6.36893			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.66919		100.00000	34.58428			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		51.20000		100.00000	63.83974			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.65222		100.00000	12.38159			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.18741		100.00000	34.10180			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	107.41133			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.02800			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.94000		104.92957		8.94000	104.90449			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.30000		104.89085		9.30000	104.86465			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.78000		89.84299		9.78000	107.37747			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.17426			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.65500		109.27043		7.65500	109.24776			18,372,000,000,000.00	2,400,000,000	2,650,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.38876			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.24500	104.90103		9.24500	104.87500			0.00	0	63,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.83656			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.13563			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.38222			0.00	0	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.47449			0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.10499			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.53006			0.00	20,000,000	110,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.02369			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.97500	104.33648		6.97500	104.31664			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.85000	99.30548		8.85000	99.28199			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.56500	103.78165		7.56500	103.76073			4,539,000,000,000.00	600,000,000	300,000,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.63118		7.96000	103.60925			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32500	103.87328		7.32500	103.85300			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.50500	100.47708		8.50500	100.45434			2,815,155,000,000.00	331,000,000	165,500,000.00
SBN34	On 15/09/2015	Spot Bond	7.47000	103.81790		7.47000	103.79724			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.81500	103.68637		7.81500	103.66480			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90724			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48214			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.15500	102.51947		8.15500	102.49721			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44701			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77813			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.97986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.40000	107.13594		9.40000	107.10891			0.00	0	150,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.97000	105.12755		9.97000	105.09931			0.00	0	100,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.64629			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30379			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.51152			0.00	2,000,000,000	1,000,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.55512			0.00	1,300,000,000	1,300,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.93000	103.63484		8.93000	103.60983			1,786,000,000.00	200,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	22.64543		100.00000	22.59476			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.39000	106.27271		9.39000	106.24576			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.78567			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.90000	102.59027		8.90000	102.56573			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.98000	91.75503		9.98000	91.73035			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.43058			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.72000	104.17256		9.72000	104.14540			0.00	0	100,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81752			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.83974			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.87000	102.51827		9.87000	102.49144			88,830,000,000,000.00	9,000,000,000	4,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.93000	98.35158		8.93000	98.32785			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	10.17000	95.67496		10.17000	95.64875			0.00	0	51,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.57000	96.05446		10.57000	96.02714			211,400,000,000.00	20,000,000	110,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.34000	100.34859		9.34000	100.32329			1,121,734,000,000.00	120,100,000	630,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.45500	107.96910		7.45500	107.94727			149,100,000,000.00	20,000,000	470,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.06000	129.17088		2.06000	278.77818			82,400,000,000.00	40,000,000	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.34500	102.60929		1.34500	130.44061			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.96266		100.00000	23.90461			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	100.36834			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	23.44687		100.00000	23.39007			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	164.78018		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.97000	115.04794		1.97000	129.05687			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.47299		6.50000	100.45543			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.08127			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64735			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.22229			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.13500	102.17002		9.13500	102.14494			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.79708			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58571			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77135			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.99489		100.00000	24.93230			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02158			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	96.70294		100.00000	96.45306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98353			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.41260		100.00000	35.32681			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.99178		100.00000	42.88764			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.90405		100.00000	31.82591			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.44500		102.86701		9.44500	102.84122			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20046			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.44875			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.70500		104.29184		7.70500	104.27007			23,115,000,000,000.00	3,000,000,000	3,640,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.95000		100.31326		8.95000	101.03090			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.50500		100.47708		8.50500	100.45434			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.34475			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41028			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.77273			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.30211			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.33742			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.34968			0.00	1,866,160,000	933,080,000.00
SSA01	On 28/06/2016	Spot Bond	8.20500		104.78223		8.20500	104.75908			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47554			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27099			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.19000		95.87909		9.19000	95.85555			1,838,000,000.00	200,000	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.29412			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77456			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.21000	89.50940		9.21000	89.48739			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.21000	89.50940		9.21000	89.48739			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.95000	95.66482		8.95000	95.64168			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92838			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98500	101.57932		7.98500	101.55770			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.25000	112.10708		2.25000	112.53443			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.66000	100.81486		8.66000	100.79138			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.29860			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.15000	106.08280		10.15000	106.05395			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15352			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.39000	75.07516		10.39000	75.05450			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.17174			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.25971			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78315			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.29002			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.83431			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36932			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	100.80506			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.94383			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.89487			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.73709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.72599			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.65035			0.00	10,400,000,000	10,400,000,000.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.59849			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.47400			0.00	9,000,000,000	9,000,000,000.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.28321			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.26322			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.14432			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.83956			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.54593			0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.63700			0.00	12,700,000,000	12,700,000,000.00
SY1237	On 28/07/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
SY1238	On 28/07/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.53500		103.41707		6.53500	103.39905			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.72000		102.61595		8.72000	102.59202			0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond	100.00000		7.59363	100.00000	100.00000			200,000,000,000,000.00		2,000,000,000	2,000,000,000.00
T12A11	On 21/02/2048	Spot Bond	100.00000		7.94720	100.00000	100.00000			4,390,000,000,000,000.00		43,900,000,000	32,600,000,000.00
T12A12	On 21/02/2048	Spot Bond	9.03000		100.10152		9.03000	9.03000		25,284,000,000,000.00		2,800,000,000	1,400,000,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000		63.99032	100.00000	63.83009				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17017			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91136			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.15977			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75911			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.79707			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.28867		0.00		0	0.00	
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.03812		0.00		0	0.00	
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01877		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01753		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.70500	103.35132	7.70500	103.32973		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17902		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18380		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.18774	7.83000	102.16606		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17640		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.18237		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.18920		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17640		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.18237		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.55177	7.16000	101.98214		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19404		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19308		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.21587		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21280		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.30516		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29467		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17617		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18380		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.43688	8.73000	102.41270		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.91081		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18237			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.82000		93.95213		8.82000	100.55990			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.72845			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18574			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19451			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19189			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19449			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21540			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21445			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21002			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.28882			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.28976			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29100			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.31094			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.35506			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.13000		101.27567		9.13000	101.81346			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.32860			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.39035			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.04000		99.82876		9.04000	99.80439			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.60425			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.69002			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.15000		93.72221		9.15000	98.74913			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.46971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.46971			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.78648			0.00	0	2,300,000,000.00
TH12B4	On 21/02/2048	Spot Bond	100.00000	8.40179	100.00000	100.00000			190,000,000,000,000.00	1,900,000,000	1,900,000,000.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.61069			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.61069			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.95783			0.00	0	4,000,000,000.00
TH12C4	On 21/02/2048	Spot Bond	100.00000	9.19984	100.00000	100.00000			330,000,000,000,000.00	3,300,000,000	3,300,000,000.00	
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.18205			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.18205			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.84090			0.00	0	1,100,000,000.00
TH12D4	On 21/02/2048	Spot Bond	100.00000	9.94597	100.00000	100.00000			240,000,000,000,000.00	2,400,000,000	1,600,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18598			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.94371	101.06155	5.92902				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	100.42215			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.18234			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58985			0.00	0	400,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18234			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18477			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.18088			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.18477			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19813			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19813			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19813			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21754			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.22239			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21633			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31295			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31897			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31656			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.62500		99.98186		6.62500	100.00000			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.48000		88.08325		9.48000	88.02933			0.00	0	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.69400		10.00000	108.66600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.05500		106.95576		8.05500	106.93243			1,611,000,000.00	200,000	7,143,533,300.00
TN20	On 17/09/2020	Spot Bond	9.38500		105.86104		9.38500	105.83467			938,500,000.00	100,000	7,810,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.49882		100.00000	1.49515			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.60000		106.70068		9.60000	106.67304			0.00	0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.82000		99.76462		9.82000	99.73820			0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.87000		97.20682		9.87000	97.18095			1,974,000,000.00	200,000	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.23000		102.66312		10.23000	102.63514			511,500,000,000.00	50,000,000	2,525,000,000.00
TN40	On 09/10/2040	Spot Bond	10.57000		102.18187		10.57000	102.15312			2,431,100,000,000.00	230,000,000	1,115,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.99608			0.00	660,000,000	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.18292			0.00	0	1,000,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.48921			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.52662			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.53048			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.71512			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.09812			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.52858			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.69400		10.00000	108.66600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44483			0.00	0	400,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.45376			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36225			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.38561			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97234			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97303			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97335			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.85993			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.91120			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.94800		100.00000	7.91581			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.46857		100.00000	8.43427			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.93961			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.78091		100.00000	8.74535			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.94528			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	9.04119		100.00000	9.00458			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.10336			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.21665	100.00000	12.16719				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.44770				0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		15.70446	100.00000	15.64086				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.39908	100.00000	11.87952				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000		100.00000	0.00000	99.48013				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		100.00000	0.00000	99.22535				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		100.00000	0.00000	98.67805				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		100.00000	0.00000	98.44576				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		100.00000	0.00000	98.17276				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		100.00000	0.00000	97.88933				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		100.00000	0.00000	97.62027				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		100.00000	0.00000	101.65996				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		100.00000	0.00000	100.49595				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		100.00000	0.00000	96.56355				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		100.00000	0.00000	96.09149				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		100.00000	0.00000	95.75453				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		100.00000	0.00000	95.08812				0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond			0.00000		100.00000	0.00000	99.98345				0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond			0.00000		100.00000	0.00000	94.87214				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		100.00000	0.00000	94.50734				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000		100.00000	0.00000	94.17561				0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond			0.00000		100.00000	0.00000	93.78822				0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond			0.00000		100.00000	0.00000	99.05937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.51905			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.35244		100.00000	15.31400			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.60219			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.40742			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37123			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11260			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65972			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68006			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.28055			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.28528			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.24962			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.21396			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16323			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16047			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.10713			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23151			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12959			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25538			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.04000	109.09534		9.04000	109.06913			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	8.20632		100.00000	8.18990			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.01648		100.00000	8.00043			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.82102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC07U	On 04/09/2015	Spot Bond	100.00000		74.18699	100.00000	74.03651				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.65394				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.65200				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.82835				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.82240				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.82223				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.61487				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.63117				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.70381	100.00000	7.68838				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.51396	100.00000	7.49893				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	6.84500		111.00649	6.84500	110.98586				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000		240.62456	1.14000	240.63147				385,206,000,000.00	337,900,000	337,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.39500		103.98985	6.39500	103.97173				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.60500		106.42747	7.60500	106.40554				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90500		107.54656	7.90500	107.52354				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.15500		107.24855	8.15500	107.22488				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24000		107.36893	8.24000	107.34499				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.02500		99.00312	6.02500	98.98694				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95500		97.27041	5.95500	97.25497				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02500		98.98694	6.02500	98.97077				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29500		72.87723	7.29500	72.86304				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		67.84387	100.00000	67.71800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	38.10941	100.00000	38.03711				0.00	0	0.00
Total for j-Bonds :										57,670,823,642,110,000.00	'0,818,559,500	'28 675 057 150.00
Grand Total:										57,670,856,233,597,700.00	'0,818,842,519	'28 679 128 684.00