



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: 22/12/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 23/12/2014	Any day expiry		11.55910	11.55910	11.56580	11.56580		12.70	0.00	0	0.00
\$ / R	11.40	Call	On 23/12/2014	Any day expiry	161.90370	0.16190	181.45520	0.18146	161.904	17.25	0.00	0	5,000.00
\$ / R	11.68	Call	On 23/12/2014	Any day expiry	5.69300	0.00569	25.60990	0.02561	5.693	16.60	0.00	0	5,000.00
\$ / R		On 05/01/2015	Any day expiry		11.56980	11.56980	11.58370	11.58370		11.99	0.00	0	0.00
\$ / R	11.04	Call	On 05/01/2015	Any day expiry	537.08960	0.53709	552.09710	0.55210	537.090	14.79	0.00	0	5,000.00
\$ / R	11.28	Put	On 05/01/2015	Any day expiry	27.02710	0.02703	31.61920	0.03162	27.027	13.48	0.00	0	2,000.00
\$ / R	11.40	Call	On 05/01/2015	Any day expiry	219.29920	0.21930	240.30980	0.24031	219.299	12.82	0.00	0	2,000.00
\$ / R	11.40	Put	On 05/01/2015	Any day expiry	49.49920	0.04950	56.60980	0.05661	49.499	12.82	0.00	0	2,000.00
\$ / R	11.58	Put	On 05/01/2015	Any day expiry	115.29220	0.11529	121.41110	0.12141	115.292	12.18	0.00	0	1,500.00
\$ / R	11.76	Put	On 05/01/2015	Any day expiry	239.07100	0.23907	240.13280	0.24013	239.071	13.27	0.00	0	1,500.00
\$ / R		On 12/01/2015	Any day expiry		11.58740	11.58740	11.60010	11.60010		12.62	0.00	0	172.00
\$ / R		On 28/01/2015	Any day expiry		11.62650	11.62650	11.63560	11.63560		13.00	0.00	0	3,432.00
\$ / R	10.80	Put	On 28/01/2015	Any day expiry	6.55020	0.00655	9.35470	0.00935	6.550	12.87	0.00	0	300.00
\$ / R	11.15	Put	On 28/01/2015	Any day expiry	28.12230	0.02812	33.74740	0.03375	28.122	11.74	0.00	0	250.00
\$ / R	11.45	Call	On 28/01/2015	Any day expiry	285.86770	0.28587	300.59590	0.30060	285.868	12.58	0.00	0	250.00
\$ / R	14.27	Call	On 28/01/2015	Any day expiry	0.84600	0.00085	0.82620	0.00083	0.846	23.36	0.00	0	300.00
\$ / R		On 30/01/2015	Any day expiry		11.63050	11.63050	11.63950	11.63950		13.32	0.00	0	268.00
\$ / R	11.62	Call	On 30/01/2015	Any day expiry	205.95590	0.20596	216.97530	0.21698	205.956	13.24	0.00	0	10,000.00

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 30/01/2015	Any day expiry	11.64	Call	196.99260	0.19699	207.63000	0.20763	196.993	13.29	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.68210	11.68210	11.69110	11.69110		13.75	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	17.38100	0.01738	19.14510	0.01915	17.381	12.43	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	58.64980	0.05865	62.98410	0.06298	58.650	12.22	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	307.00460	0.30700	318.41840	0.31842	307.005	13.47	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	4.70150	0.00470	7.68920	0.00769	4.701	22.41	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.68410	11.68410	11.69310	11.69310		13.76	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.68610	11.68610	11.69520	11.69520		13.78	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.71230	11.71230	11.72160	11.72160		13.81	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.72030	11.72030	11.72970	11.72970		13.79	145,284,838.80	12,396	1,188,069.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	4.28410	0.00428	5.73800	0.00574	4.284	14.45	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	5.93620	0.00594	8.20540	0.00821	5.936	13.26	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	8.04230	0.00804	11.36820	0.01137	8.042	12.23	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	16.09540	0.01610	19.30500	0.01931	16.095	12.08	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	19.55570	0.01956	23.01590	0.02302	19.556	12.10	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	22.74110	0.02274	26.39170	0.02639	22.741	12.11	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	23.60040	0.02360	27.29550	0.02730	23.600	12.12	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	33.70890	0.03371	37.79850	0.03780	33.709	12.15	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	767.27250	0.76727	781.01150	0.78101	767.273	12.19	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	573.62840	0.57363	586.02980	0.58603	573.628	12.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	119.27570	0.11928	122.42230	0.12242	119.276	12.75	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	475.84340	0.47584	488.61280	0.48861	475.843	13.01	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	163.50040	0.16350	166.90110	0.16690	163.500	13.06	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	180.11650	0.18012	183.56640	0.18357	180.117	13.17	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	197.66380	0.19766	201.14680	0.20115	197.664	13.27	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	396.43340	0.39643	409.32900	0.40933	396.433	13.37	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	391.19370	0.39119	404.08940	0.40409	391.194	13.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	220.89370	0.22089	224.38940	0.22439	220.894	13.40	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	365.84100	0.36584	378.72280	0.37872	365.841	13.53	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	250.63800	0.25064	254.11320	0.25411	250.638	13.56	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	310.98620	0.31099	313.61920	0.31362	310.986	13.87	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	264.30220	0.26430	274.77910	0.27478	264.302	14.41	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	434.95570	0.43496	435.74270	0.43574	434.956	14.66	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	222.18940	0.22219	231.97450	0.23197	222.189	15.00	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	499.18210	0.49918	499.51430	0.49951	499.182	15.04	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	219.48210	0.21948	229.21430	0.22921	219.482	15.04	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	123.21210	0.12321	130.26380	0.13026	123.212	17.14	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	902.91210	0.90291	900.56380	0.90056	902.912	17.14	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	113.22990	0.11323	119.91020	0.11991	113.230	17.49	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	109.75960	0.10976	116.30510	0.11631	109.760	17.62	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	89.03470	0.08903	94.71140	0.09471	89.035	18.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	70.59010	0.07059	76.17780	0.07618	70.590	19.39	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	27.87270	0.02787	30.61600	0.03062	27.873	23.75	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.74250	11.74250	11.75210	11.75210		14.04	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	31.00290	0.03100	33.64250	0.03364	31.003	12.41	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	63.05480	0.06305	66.32100	0.06632	63.055	12.41	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	84.41940	0.08442	87.80520	0.08781	84.419	12.41	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	395.17110	0.39517	407.24390	0.40724	395.171	13.66	0.00	0	2,083.00

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\$ / R	On 27/03/2015	Any day expiry	11.81	Call	309.58650	0.30959	320.55830	0.32056	309.587	14.28	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	30.55970	0.03056	33.99980	0.03400	30.560	26.63	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.75270	11.75270	11.76220	11.76220		14.01	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	101.55330	0.10155	104.79890	0.10480	101.553	12.54	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	201.76480	0.20176	210.23270	0.21023	201.765	15.93	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.80740	11.80740	11.81680	11.81680		14.14	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	46.82540	0.04683	48.21020	0.04821	46.825	12.58	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	105.79530	0.10580	107.78230	0.10778	105.795	12.50	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	327.28840	0.32729	336.83700	0.33684	327.288	14.87	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	58.40640	0.05841	61.10710	0.06111	58.406	27.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.86630	11.86630	11.87550	11.87550		14.22	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	59.23640	0.05924	59.42880	0.05943	59.236	12.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	80.12310	0.08012	80.50940	0.08051	80.123	12.60	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	121.68210	0.12168	122.42100	0.12242	121.682	12.54	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	429.33320	0.42933	438.93850	0.43894	429.333	14.40	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	333.00830	0.33301	341.37290	0.34137	333.008	15.48	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.81430	0.08181	83.54370	0.08354	81.814	28.09	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.89260	11.89260	11.90190	11.90190		14.35	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.89870	11.89870	11.90790	11.90790		14.34	6,544,285.00	550	90,891.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	56.38640	0.05639	55.80920	0.05581	56.386	12.67	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	58.90060	0.05890	58.33810	0.05834	58.901	12.67	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	65.57670	0.06558	65.05660	0.06506	65.577	12.66	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	94.64890	0.09465	94.35100	0.09435	94.649	12.63	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	98.40680	0.09841	98.13930	0.09814	98.407	12.63	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	169.30330	0.16930	169.61850	0.16962	169.303	12.58	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	208.32050	0.20832	208.67150	0.20867	208.320	12.87	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	229.53670	0.22954	229.90060	0.22990	229.537	13.02	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	251.86510	0.25187	252.23790	0.25224	251.865	13.16	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	598.47560	0.59848	608.05640	0.60806	598.476	13.46	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	506.63940	0.50664	516.17510	0.51618	506.639	14.05	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	285.64060	0.28564	292.65550	0.29266	285.641	16.58	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	272.18540	0.27219	278.95420	0.27895	272.185	16.81	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	214.07880	0.21408	219.65740	0.21966	214.079	18.03	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	186.95380	0.18695	191.87950	0.19188	186.954	18.72	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	162.08780	0.16209	166.35190	0.16635	162.088	19.44	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.92720	11.92720	11.93640	11.93640		14.31	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	70.55490	0.07055	68.68150	0.06868	70.555	12.66	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	135.92140	0.13592	136.51230	0.13651	135.921	12.59	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	334.49370	0.33449	341.63630	0.34164	334.494	16.17	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	86.22580	0.08623	91.01880	0.09102	86.226	27.46	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.99500	11.99500	12.00510	12.00510		14.59	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	77.07180	0.07707	76.08820	0.07609	77.072	12.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	148.89460	0.14889	147.94520	0.14795	148.895	12.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	345.74240	0.34574	351.79600	0.35180	345.742	16.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	104.47950	0.10448	105.81790	0.10582	104.480	27.21	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.05470	12.05470	12.06540	12.06540		14.67	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	83.91440	0.08391	83.28330	0.08328	83.914	12.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	156.52900	0.15653	155.43350	0.15543	156.529	12.57	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	12.97	Call	348.49650	0.34850	353.60700	0.35361	348.497	17.40	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	108.90270	0.10890	110.45750	0.11046	108.903	26.82	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.08340	12.08340	12.09450	12.09450		14.78	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.09170	12.09170	12.10280	12.10280		14.77	0.00	0	26,864.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	60.47840	0.06048	60.45960	0.06046	60.478	12.61	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,556.06720	1.55607	1,567.10350	1.56710	1,556.067	12.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	117.72740	0.11773	117.06050	0.11706	117.727	12.31	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,213.90150	1.21390	1,224.29630	1.22430	1,213.901	12.34	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	122.20150	0.12220	121.49630	0.12150	122.201	12.34	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	200.49160	0.20049	199.11390	0.19911	200.492	12.64	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	273.65180	0.27365	271.66320	0.27166	273.652	12.87	5,473,036.00	20,000	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	292.29430	0.29229	290.19250	0.29019	292.294	12.99	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	639.37470	0.63937	647.03090	0.64703	639.375	14.45	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	482.48570	0.48249	488.67320	0.48867	482.486	15.94	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	363.32760	0.36333	368.18100	0.36818	363.328	17.54	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	240.50110	0.24050	243.84760	0.24385	240.501	20.01	8,417,538.50	35,000	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	214.81640	0.21482	217.81680	0.21782	214.816	20.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	199.07660	0.19908	201.84730	0.20185	199.077	21.65	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.12070	12.12070	12.13230	12.13230		14.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	90.12110	0.09012	89.89460	0.08989	90.121	12.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	162.74030	0.16274	160.28020	0.16028	162.740	12.48	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	239.82520	0.23983	238.57750	0.23858	239.825	12.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	352.62690	0.35263	356.44400	0.35644	352.627	18.05	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	259.80540	0.25981	262.41860	0.26242	259.805	19.91	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	122.99840	0.12300	123.20630	0.12321	122.998	26.71	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.18440	12.18440	12.19660	12.19660		14.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	101.49260	0.10149	93.63110	0.09363	101.493	12.54	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	169.93470	0.16993	162.91550	0.16292	169.935	12.50	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	357.91250	0.35791	358.91200	0.35891	357.913	18.63	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	141.03900	0.14104	137.82570	0.13783	141.039	26.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.24390	12.24390	12.25670	12.25670		14.96	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	110.99650	0.11100	96.44470	0.09644	110.996	12.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	175.46250	0.17546	163.62670	0.16363	175.463	12.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	362.31570	0.36232	360.34530	0.36035	362.316	19.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	141.66940	0.14167	135.18200	0.13518	141.669	26.62	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.27160	12.27160	12.28450	12.28450		14.91	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.27800	12.27800	12.29100	12.29100		14.90	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	137.03980	0.13704	120.66660	0.12067	137.040	12.55	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,465.03980	1.46504	1,461.66660	1.46167	1,465.040	12.55	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,422.93940	1.42294	1,420.04960	1.42005	1,422.939	12.49	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,271.02610	1.27103	1,269.91270	1.26991	1,271.026	12.58	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,133.61160	1.13361	1,135.31340	1.13531	1,133.612	12.79	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	333.37960	0.33338	326.21340	0.32621	333.380	13.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	527.70210	0.52770	528.73360	0.52873	527.702	16.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	507.22580	0.50723	507.59300	0.50759	507.226	17.20	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	488.06010	0.48806	487.78850	0.48779	488.060	17.47	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	446.88630	0.44689	445.18370	0.44518	446.886	18.10	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	327.53770	0.32754	322.48630	0.32249	327.538	20.35	0.00	0	580.00

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 21/12/2015	Any day expiry		12.29920	12.29920		12.31240	12.31240		14.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	117.64650	0.11765	98.27990	0.09828	117.646	12.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	181.00760	0.18101	164.28070	0.16428	181.008	12.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	364.55360	0.36455	359.46600	0.35947	364.554	19.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	139.56820	0.13957	130.73460	0.13073	139.568	26.51	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry		12.47190	12.47190		12.48600	12.48600		15.33	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.47830	12.47830		12.49240	12.49240		15.33	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry		12.66390	12.66390		12.67880	12.67880		15.66	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		12.67240	12.67240		12.68740	12.68740		15.65	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry		12.87290	12.87290		12.88880	12.88880		15.88	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.88140	12.88140		12.89740	12.89740		15.97	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		13.06490	13.06490		13.08170	13.08170		16.05	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.07550	13.07550		13.09240	13.09240		16.05	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.72030	11.72030		11.72970	11.72970		13.79	82,042.10	7	1,509.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	55,302.31710	0.55302	56,551.43700	0.56551	55,302.317	12.70	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.89870	11.89870		11.90790	11.90790		14.34	83,290.90	7	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.09170	12.09170		12.10280	12.10280		14.77	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.27800	12.27800		12.29100	12.29100		14.90	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry		18.13190	18.13190		18.19390	18.19390		12.29	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	313.41310	0.31341	287.24960	0.28725	313.413	12.44	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	503.56140	0.50356	467.63090	0.46763	503.561	13.04	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	603.95340	0.60395	563.99250	0.56399	603.953	13.32	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.37350	0.00237	3.08880	0.00309	2.373	20.14	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.14280	0.00114	1.46080	0.00146	1.143	22.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.12000	0.00112	1.43070	0.00143	1.120	22.08	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.28690	18.28690		18.34880	18.34880		13.51	5,486,070.00	300	33,391.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	40.83960	0.04084	39.08320	0.03908	40.840	13.32	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	64.02810	0.06403	61.18010	0.06118	64.028	12.91	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	252.35830	0.25236	271.75780	0.27176	252.358	15.00	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	202.84010	0.20284	219.27350	0.21927	202.840	15.51	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	142.15020	0.14215	154.31100	0.15431	142.150	16.17	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.55170	18.55170		18.61440	18.61440		14.24	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.84260	18.84260		18.90930	18.90930		14.84	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future		19.12940	19.12940		19.19970	19.19970		15.13	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09784	0.09784		0.09845	0.09845		15.74	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.09943	0.09943		0.10004	0.10004		15.28	0.00	0	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10121	0.10121		0.10184	0.10184		16.63	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry		14.32490	14.32490		14.38170	14.38170		12.83	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	273.62440	0.27362	303.52990	0.30353	273.624	13.20	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	358.72440	0.35872	331.82990	0.33183	358.724	13.20	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		14.37390	14.37390		14.43120	14.43120		13.16	4,096,561.50	285	75,558.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	45.09640	0.04510	38.27360	0.03827	45.096	12.16	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	118.64940	0.11865	103.09230	0.10309	118.649	12.21	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	185.97650	0.18598	167.36990	0.16737	185.977	12.55	0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	193.76770		0.19377		174.87670	0.17488	193.768	12.59	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	297.18700		0.29719		275.29280	0.27529	297.187	12.99	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	185.20690		0.18521		204.68770	0.20469	185.207	15.21	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	175.84610		0.17585		194.62910	0.19463	175.846	15.36	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	144.41170		0.14441		160.04940	0.16005	144.412	16.03	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	140.31320		0.14031		155.56030	0.15556	140.313	16.13	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	136.36070		0.13636		151.22810	0.15123	136.361	16.23	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	135.07360		0.13507		149.81670	0.14982	135.074	16.27	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	130.07540		0.13008		144.33280	0.14433	130.075	16.40	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	114.33250		0.11433		127.02750	0.12703	114.333	16.87	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.57610		14.57610		14.63390	14.63390		13.62	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	599.57910		0.59958		635.89660	0.63590	599.579	13.34	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.60530		14.60530		14.66310	14.66310		13.73	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	95.40020		0.09540		86.24110	0.08624	95.400	12.33	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	337.12730		0.33713		363.10810	0.36311	337.127	15.66	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.86290		14.86290		14.92380	14.92380		14.22	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.12060		15.12060		15.18410	15.18410		14.43	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	250.41820		0.25042		241.43030	0.24143	250.418	12.25	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	519.10620		0.51911		546.27360	0.54627	519.106	17.26	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			533.65500		533.65500		533.86500	533.86500			0.00	0	0.00
AL12	On 07/05/2015	Index Future			542.14100		542.14100		542.36300	542.36300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.18300		446.18300		446.32800	446.32800			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.27900		453.27900		453.43300	453.43300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			527.45300		527.45300		527.74000	527.74000			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			535.84100		535.84100		536.14100	536.14100			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.13500		482.13500		482.32200	482.32200			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			489.80200		489.80200		490.00000	490.00000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.19800		498.19800		498.40400	498.40400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.48360		9.48360		9.52190	9.52190		12.25	0.00	0	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	180.93180		0.18093		168.95320	0.16895	180.932	12.19	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	144.14510		0.14415		161.73040	0.16173	144.145	12.90	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	51.51490		0.05151		59.85530	0.05986	51.515	14.45	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.57080		9.57080		9.60900	9.60900		12.06	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.67000		9.67000		9.71010	9.71010		12.73	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.06050		10.06050		10.09280	10.09280		11.23	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.19350		10.19350		10.22590	10.22590		11.83	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			286.72060		286.72060		303.33660	303.33660			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			90.19000		90.19000		111.19880	111.19880			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 16/03/2015	Foreign Exchange Future	11.95330		11.95330		11.99740	11.99740		13.63	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.15870		12.15870		12.20310	12.20310		14.37	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86540		1.86540		1.86480	1.86480		12.62	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.88000		1.88000		1.87930	1.87930		13.69	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.01456		125.01456		125.08678	125.08678			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.50278		125.50278		125.57853	125.57853			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.50840		85.68685		9.50310	85.72655			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.59243		83.26136		9.58673	83.30342			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.66503		84.70387		9.65892	84.74834			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	480.19100		480.19100		480.38900	480.38900			14,405,730.00	3	439.00
GOVI	On 07/05/2015	GOVI	487.82800		487.82800		488.03600	488.03600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	496.19000		496.19000		496.40600	496.40600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.49514		118.49514		118.35330	118.35330			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.38886		120.38886		120.24697	120.24697			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	125.73982		125.73982		126.51010	126.51010			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	127.74917		127.74917		128.53424	128.53424			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	127.96926		127.96926		128.04732	128.04732			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	128.64508		128.64508		128.72719	128.72719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	136.37307	136.37307		136.45665	136.45665			0.00	0	2,640.00
I2050	On 07/05/2015		Bond Future	138.55246	138.55246		138.63986	138.63986			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	224.95200	224.95200		225.11200	225.11200			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.54800	228.54800		228.71400	228.71400			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	232.48400	232.48400		232.65500	232.65500			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	610.44600	610.44600		610.55200	610.55200			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	620.38700	620.38700		620.50200	620.50200			0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.11000	93.89000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.15000	93.85000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.25000	93.75000		6.33000	93.67000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.34000	93.66000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.41000	93.59000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.50000	93.50000		6.66000	93.34000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.74000	93.26000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.01000	92.99000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.18000	92.82000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.45000	92.55000		7.43000	92.57000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12760	0.12760		0.12730	0.12730			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06150	0.06150		0.06140	0.06140		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05350	0.05350		0.05330	0.05330			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.22640	1.22640		1.23030	1.23030			0.00	0	60.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.22750	1.22750		1.23140	1.23140			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	8.02934	120.12446		8.02233	120.18411		7.58	0.00	0	45,267.00
R186	On 05/02/2015	8.00	Put	1,405.63000	1.40563		1,416.30000	1.41630	1,405.630	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	1,192.66000	1.19266		1,206.50000	1.20650	1,192.660	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	9.13000	0.00913		11.24000	0.01124	9.130	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.08651	122.03416		8.07895	122.09720		7.63	0.00	0	151.00
R186	On 06/08/2015		Bond Future	8.12797	118.84703		8.11986	118.91337		8.02	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	942.92000	0.94292		944.14000	0.94414	942.920	8.44	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	8.15084	121.01439		8.14175	121.08747		7.77	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	1,236.22000	1.23622		1,233.03000	1.23303	1,236.220	8.23	0.00	0	2,600.00

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 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			286.42426		286.42426		286.60239	286.60239			0.00	0	898.00
R197	On 07/05/2015	Bond Future			291.00148		291.00148		291.18780	291.18780			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.18996		237.18996		237.33826	237.33826			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			240.98010		240.98010		241.13532	241.13532			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.86396		102.81263		7.85739	102.85113		5.67	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.92365		100.52309		7.91644	100.56422		6.05	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.96517		102.26414		7.95728	102.30796		6.10	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	306.58000		0.30658		308.22000	0.30822	306.580	6.48	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.96516		106.36108		6.95854	106.37683		1.82	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,708.77000		1.70877		1,725.00000	1.72500	1,708.770	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.02658		103.88546		7.01817	103.90365		1.85	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.03147		105.68510		7.02092	105.70562		1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.45021		96.43192		8.44335	96.48807			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future			8.51130		97.96530		8.50396	98.02446			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.60641		99.83347		8.59972	99.89151			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.66733		97.26552		8.66020	97.32650			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.71591		98.95094		8.70834	99.01486			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.66890		98.58369		8.66700	98.60197			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.72737		100.15129		8.72520	100.17192			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.77579		97.62624		8.77335	97.64917			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 05/02/2015	Bond Future			7.25145		103.58799		7.24480	103.61038		2.86	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future			7.31911		105.23475		7.31123	105.25970		2.85	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.35233		103.01857		7.34312	103.04588		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	140.11000		0.14011		140.30000	0.14030	140.110	3.18	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.79855		99.73057		8.79663	99.75051			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.85638		101.31643		8.85420	101.33880			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.90484		98.68631		8.90241	98.71099			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.75354		103.89342		8.75671	103.85935			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.80602		101.11472		8.80908	101.08220			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84864		102.86621		8.85160	102.83505			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 05/02/2015	Bond Future			7.50155		99.49193		7.49491	99.51871		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.57342		101.07376		7.56580	101.10310		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,280.98000		1.28098		1,308.85000	1.30885	1,280.980	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.61864		99.18017		7.60998	99.21194		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	969.14000		0.96914		990.95000	0.99095	969.140	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.62480		100.98898		7.61421	101.02601		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,137.35000		1.13735		1,160.18000	1.16018	1,137.350	3.85	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.63390		98.18762		7.62723	98.21898		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.69685		96.34896		7.68938	96.38286		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.73734		98.01814		7.72904	98.05448		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	216.69000		0.21669		217.66000	0.21766	216.690	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.75131		96.40224		7.74150	96.44368		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	693.17000		0.69317		689.85000	0.68985	693.170	5.14	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.59721		79.57736		8.59007	79.63425		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.64972		77.69474		8.64218	77.75417		12.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/08/2015	Bond Future		8.69126	79.04095		8.68333	79.10288		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	495.77000	0.49577	499.00000	0.49900	495.770	12.98	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future		177.57096	177.57096		177.68306	177.68306			0.00	0	628.00
R210	On 07/05/2015	Bond Future		178.33344	178.33344		178.45049	178.45049			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future		131.57596	131.57596		131.64241	131.64241			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.67875	133.67875		133.74878	133.74878			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		136.39708	136.39708		136.48323	136.48323			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		138.57691	138.57691		138.66700	138.66700			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.49042	90.21280		8.48362	90.26632		9.50	0.00	0	23,596.00
R213	On 07/05/2015	Bond Future		8.54591	88.10266		8.53867	88.15889		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.58969	89.62859		8.58201	89.68752		10.51	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.67759	80.57128		8.68065	80.54567		11.65	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future		8.72817	78.56095		8.73110	78.53667		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.76881	79.92174		8.77164	79.89849		12.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		21,522.14000	21,522.14000		21,575.85000	21,575.85000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.97410	4.97410		4.97420	4.97420		9.93	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.95470	4.95470		4.95640	4.95640		9.64	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.78050	1.78050		1.80060	1.80060			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.73530	1.73530		1.76290	1.76290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										189,873,392.80	68,548	3 874 881.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91643			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.01500	102.27080		7.01500	102.17507			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99699			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.39500	105.54770		8.39500	105.42788			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.45535			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.06000	103.95877		9.06000	103.83231			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.21500		10.00000	104.07900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.65471			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.74007			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.26000	97.75884		9.26000	97.63669			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.23512		100.00000	10.99025			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.14374		10.84000	100.99637			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.13500	102.29039		7.13500	102.19219			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.67816			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.71500	104.82303		8.71500	104.69959			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.37000	125.41294		2.37000	271.05124			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.84102			0.00	4,175,600,000	1,375,200,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66619			0.00	1,600,000,000	800,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14423			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.14993			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.15359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.50869			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.24806			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.95451			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		84.63021		100.00000	83.67502			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		172.64721		2.11000	172.59744			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.09362		2.76000	163.03275			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		173.98380		2.17000	173.93238			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.02244		1.82000	185.97614			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.91125		79.06630		7.91125	78.98388			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.91125		79.06630		7.91125	78.98388			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.03992			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.57056			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.45418			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.06500		99.84539		7.06500	99.94196			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	89.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.90000		0.00		0	0.00	
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.84000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90032		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.30500	108.09775	7.30500	107.99068		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49823		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	87.49000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.95000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.67000	94.92781	2.67000	108.81147		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.39000	103.01429	2.39000	162.22788		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.29000	117.95217	2.29000	215.86426		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.64000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.43000	92.27670	9.43000	93.00803		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	97.19000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10705		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	92.94000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.24000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	107.97744	9.63000	107.88375		0.00		0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.39000		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.39500	108.07107	9.39500	107.93486		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond	8.76500		92.10713		8.76500	91.99866			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			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	9.49000		107.36305		9.49000	107.22640			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.28431			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.18327			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.06500		107.83927		8.06500	107.72157			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.77000		105.20831		8.77000	105.08435			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.17500		101.69123		7.17500	101.59374			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.84500		97.88758		8.84500	97.77128			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.59000		97.14075		9.59000	97.01515			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.61000		104.65163		7.61000	104.54373			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		216.99049		2.18000	274.84504			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000		127.90411		1.69000	130.72696			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500		130.23570		2.22500	132.81180			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00486		100.00000	0.00477			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		67.48783		100.00000	66.67432			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.46500		105.22054		11.46500	105.05865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94484			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.62161		100.00000	5.55235			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96777			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29244			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.50742		100.00000	33.09459			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92190			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.16636		11.00000	67.07041			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.50742		100.00000	33.09459			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	100.04416			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04864			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04216			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04351			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04410			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.42394			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.42394			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44372			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44372			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.40414			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.26388			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.89765			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.04273			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.04385			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.04434			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.04327			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04110			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.24500	103.11143		9.24500	103.10025			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.32569			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.97389			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	87.24244			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.71281			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.76188			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.04207			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04130			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.48987			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04156			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.97627			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.86829			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.68423			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.04225			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13647			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03727			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03633			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03816			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04149			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03957			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03744			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03805			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.79440		10.23000	102.65284			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03848			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03771			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.79161			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.33500	101.90694		9.33500	101.77931			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04125			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.51197		1.75000	116.60374			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15382			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.03792			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04320			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04452			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04188			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33807			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46372			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.04141			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.07712			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.04425			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04023			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.04237			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.04307			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.43216			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65557			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.04331			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.04331			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04873			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.04346			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04615			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.97611			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04873			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	95.33282			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.04425			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.04663			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	129.79506			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	130.71927			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04082			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04045			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.66896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.04146			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.03924			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.04320			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.04088			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.04082			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.04162			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35013			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23743			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.20134			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.64599			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49806			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.54244			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	23.16424	100.00000	22.88502				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.26048	100.00000	11.31971				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66380			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35545			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.48829			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.66531			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.31294			0.00	0	90,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.85000	99.72882		7.85000	99.62340			0.00	0	1,950,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.68420			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.95622			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.70500	102.03355		8.70500	101.91353			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.49000	114.31747		9.49000	114.17197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.30000	107.30605		7.30000	107.19984			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.17000	101.24972		9.17000	101.12441			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.36666		100.00000	13.21859			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.85000	101.98921		9.85000	101.85385			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.63131		2.64000	166.57128			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39630			0.00	300,000,000	150,000,000.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30977			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	69.78967		100.00000	69.12879			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.90039			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.88529			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	100.18113			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.72559			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07768			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	106.32580			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11216			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36999			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	100.67000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.10442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.36333			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.58696			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.89665		2.54000	297.34806			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.99441			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	107.36284			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.52071			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	97.55494			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	94.12298			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36874			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04169			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.96626			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.10940		2.55500	207.85410			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	26.82572		100.00000	26.52857			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.68697		100.00000	16.31529			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.78197		100.00000	16.40817			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.35449		100.00000	15.99021			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23904			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03764			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86381			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.80500	105.49389		8.80500	105.36910			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.15167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.40039			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.93266			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.63861			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.34000		101.60305		9.34000	101.47572			0.00	0	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.54500		105.77992		7.54500	105.67237			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		41.23622		100.00000	40.33747			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.50234			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.66500		105.44638		8.66500	105.32359			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.00407		101.38535		11.00407	100.89746			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.97993		100.18112		10.97993	100.02243			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.01368		100.15032		11.01368	100.00058			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.80272			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.04638		100.23373		11.04638	99.96784			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.78562		99.92287		11.78562	99.76228			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79812			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79812			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.79819			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.25407		99.70735		11.25407	99.61028			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17293		100.77739		11.17293	100.01484			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.97993		100.18112		10.97993	100.02243			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.11291		100.50914		11.11291	100.13602			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30194		96.78462		10.30194	99.87923			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.80833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.79840			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.79840			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.56941			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.07344		100.89972		10.07344	102.97248			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.44000		99.18742		11.44000	99.03554			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.80413			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.36500		75.52001		11.36500	97.13238			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.64145			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.82614			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		91.18877		9.28000	99.82565			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.80126			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.20500		71.86197		11.20500	97.00858			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80699			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80222			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80222			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.42397			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.80928			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81171			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.54542			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81171			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80890			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81860			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.81181			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.85434			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.00407	101.34370		14.00407	100.82785			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26827	100.07405		15.26827	99.86655			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.12175	100.11026		14.12175	103.42520			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.74018			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.74018			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.74018			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.73064			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.77357			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.90523		100.00000	24.66987			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.59956		100.00000	18.37535			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.92768		100.00000	16.72364			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.44919		100.00000	10.32323			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.44919		100.00000	10.32323			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.63357		100.00000	12.48128			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.94677		100.00000	10.81481			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25983			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24757			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.43626			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52148			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.47076		100.00000	8.80657			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.47076		100.00000	8.80657			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	93.58974		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000	87.52998	100.00000	86.49289				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	84.68677	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	103.19645	2.08000	179.23903				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.01000	99.06088	8.01000	157.43852				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.01000	100.39181	8.01000	157.76146				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.39500	99.40752	8.39500	99.29529				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	7.80500	99.87660	7.80500	99.77104				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.20346				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32606				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35221				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43936				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52648				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.76993				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.79205	100.00000	24.49320				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	101.14835				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17077				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17824				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26786				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38727				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	24.25672	100.00000	23.96433				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	24.25672	100.00000	23.96433				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19184			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19547			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21500		103.69156		8.21500	103.57632			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20637			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22561			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.89584	100.00000		13.72464			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.89584	100.00000		13.72464			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.93144			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.99500		100.22212		10.99500	100.39564			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		54.86106	100.00000		54.34261			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.48428			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.51383			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.51500		68.52368		8.51500	101.11099			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.21815			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.75045			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.29760			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.60613			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.69972			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.59491			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.62409			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.67704			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.89653			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.26753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		83.31485		100.00000	82.37872			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39226			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43176			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.46166			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.97959			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.26569			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.50150			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.39847			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.31277			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.94435			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.67499			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.03503			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.89517			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		72.13439		100.00000	71.42857			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.72609			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.63538			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.58969			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.52737			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		29.57540		100.00000	29.21889			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.14389			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.76427			0.00	2,000,000,000	1,000,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.36500		110.03164		9.36500	109.89263			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.94101			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.26500		103.07847		9.26500	102.94960			0.00	0	645,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.40500		100.39185		12.40500	100.22510			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.87415			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.30500		102.30988		12.30500	102.14402			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84158			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.25500		101.43875		9.25500	101.31208			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.06865			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.30500		99.49933		12.30500	99.33802			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.67473			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	98.36748			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.00309			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.09000		94.76799		10.09000	94.63923			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.86000		115.53970		9.86000	115.38705			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.14000		109.36636		10.14000	109.21786			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.02000		117.29363		9.02000	117.15078			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49794			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.56500		103.56823		11.56500	103.40753			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.42398			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.19899			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.28590		10.00000	105.14850			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.21667			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.69476			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.63756			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.76853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.56000			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.07561			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.15666			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.24975			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25959			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.24682			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31433			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95667			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04218			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80518			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.91963		10.11000	99.78582			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67019			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.95260		2.76000	121.90718			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	119.10263		3.14000	121.88291			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.71614		8.25000	102.60151			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.92500	128.61915		2.92500	122.73358			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	127.02442		2.40000	121.22052			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.06025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215		On 17/10/2016	Spot Bond	8.55000	101.63822	8.55000	101.52140			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40245			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.41734			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.60000	101.71488	8.60000	101.59730			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.60000	101.71488	8.60000	101.59730			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.65000	100.52066	8.65000	100.40379			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04327			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04793			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.40936			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.28600	10.00000	105.14800			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.40936			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.28600	10.00000	105.14800			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.83988			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67767			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.62727			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.66528			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.20387	9.35000	103.07581			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.20387	9.35000	103.07581			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.60634			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.60791			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27187			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.07155				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.07403				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02444				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02444				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.04182				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82048				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43024				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92346				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92346				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92346				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.32692				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.13500	104.25643	9.13500	104.12787				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03866				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04958				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40934				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40930				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44140				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.63355				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.72389				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62030				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49320				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34346				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22999				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04135			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34002			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.98363			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10452			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88382			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.23433			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.68337			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88515			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73905			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04636			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.70659			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86154			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85255			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34239			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.95446			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.71000	96.27836		10.71000	94.90492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.23000	95.68868		11.23000	96.45066			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85910			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.04936			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.93310			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33898			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29945			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.90983		8.80500	101.29366			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.04346			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35216			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	123.64531			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04542			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04620			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.04925			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04441			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.97248			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06289			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	76.41569			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04876			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85910			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.23644			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.33009			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27975			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05694			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85828			0.00	0	0.00

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	100.06248			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.05070			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.03839			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.04779			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26745			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.95973			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86238			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.20530			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.48970			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	103.01739			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.19493			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30368			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.03966			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.92787		10.55000	102.67648			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.89000	105.86244		9.89000	106.61767			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.03412			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.22603			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.03000	107.58226		12.03000	108.50187			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.30803			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.06000	108.45568		12.06000	108.21436			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.49000	107.76636		10.49000	107.55697			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.30803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.34354		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.05114		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	106.43826		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	106.58567		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.58567		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85304		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.39000	104.97173	9.39000	104.78563		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.48619		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.04794		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	102.88081	10.55000	102.73482		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	103.00224	11.00000	100.21927		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.29125		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.04873		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31397		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	11.82000	104.50531	11.82000	104.27350		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.05334		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	106.58567		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.44702		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	107.06544		0.00		0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.22581		0.00		0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.81214		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	106.02421		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.04135		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.04373		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	39.99106	7.01000	40.57071		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	165.54852		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	8.39500	99.40752	8.39500	143.11774		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	8.01000	35.80689	8.01000	157.43852		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.01000	36.24036	8.01000	157.76146		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.25631		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.20720		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.72945		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.72945		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.04378		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04077		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04142		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.72316		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04425		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33898		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.04035		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.41229		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.36903		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.41229		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.68130		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.67105		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000	108.13147		8.87000	106.10445			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.61500	101.70643		8.61500	101.58866			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.03000	112.97346		10.03000	112.82169			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.34500	102.78426		8.34500	102.66890			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.60000	108.29665		9.60000	108.15649			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.67000	103.66009		9.67000	103.52572			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04000	97.01038		10.04000	96.87993			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.74000	98.63242		10.74000	98.49079			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.74000	91.61470		10.74000	91.48314			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.56281			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48857			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34719			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	14.86930		100.00000	14.30759			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.60007			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.01920			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22260			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48069			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.57028		100.00000	10.17097			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.33894		100.00000	12.06410			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.36500	95.60409		11.36500	103.31557			1,704,750,000,000.00	150,000,000	12,950,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.61330		100.00000	13.44558			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.98396		100.00000	5.88908			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.64092		100.00000	14.40878			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.13368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.94000	97.44185		7.94000	98.98061			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50164			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36288			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62444			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	56.62130	100.00000	54.52799				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.31429			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.70496			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.07001			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.69522			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.26210			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05684			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.16553			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	110.40271			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04951			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.49521			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.59000	102.41715		8.59000	102.29890			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40000	110.91522		7.40000	110.80457			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.43000	107.84535		8.43000	107.72443			0.00	0	1,890,000,000.00
DV23	On 27/02/2023	Spot Bond	9.10000	108.45200		9.10000	108.32095			2,266,810,000.00	249,100	1,228,846,200.00
DV24	On 18/02/2024	Spot Bond	9.30000	105.84623		9.30000	105.71559			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.40000	109.04171		9.40000	108.90571			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01802			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.90853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.16594				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.62179				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21823				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.22143				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.79347				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11276				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.31912				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.92000	130.30608	7.92000	130.16863				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.21199				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	2.26000	100.81011	2.26000	115.49058				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.89628	1.20000	134.33999				0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000	124.11438	2.03000	124.07977				0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000	111.55208	2.04000	111.52081				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000	112.52667	2.05000	112.49548				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.99335	2.14000	102.96325				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000	101.15490	2.24000	115.88122				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.49000	108.95738	9.49000	108.82020				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.34000	109.58331	9.34000	109.44523				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.79000	103.07057	9.79000	102.93459				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.02500	94.73306	10.02500	97.13355				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.17500	105.79610	10.17500	104.23079				0.00	0	4,333,332,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77388			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.05757			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24449			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.02251			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98337			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68153			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.93140			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13527			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	80.73684		100.00000	79.57349			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	95.36738		100.00000	94.21837			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.32500	100.66432		11.32500	100.51376			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.48192			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20297			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.02330			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.78500	98.79601		9.78500	98.66645			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.74820			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.56726			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.81266			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86266			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.73238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.76212			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.72642			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75122			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.74271			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73269			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000		103.01005		7.05000	102.91206			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.73500		106.10623		7.73500	105.99568			1,800,708,000.00	232,800	5,804,463,000.00
ES23	On 25/01/2023	Spot Bond	8.47000		113.07115		8.47000	112.94377			164,660,188,000.00	19,440,400	5,421,193,500.00
ES26	On 02/04/2026	Spot Bond	8.73500		95.61471		8.73500	95.50249			4,075,751,000.00	466,600	4,309,447,300.00
ES33	On 15/09/2033	Spot Bond	9.46500		85.07313		9.45500	85.04007			6,356,694,000.00	671,600	33,662,875,200.00
ES42	On 25/04/2042	Spot Bond	9.51000		91.71379		9.51000	91.59682			0.00	0	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.75493			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.77850			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.64117			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41740			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90171			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.71114			0.00	0	100,000,000.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.00877			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49190			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.64651			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43088			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.78282		100.00000	11.64079			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.46718		100.00000	11.32895			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.18689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.77017			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.20862			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.22309			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.30500	97.55643		9.30500	97.43462			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26303			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26295			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.28962			0.00	0	30,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.49470			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.50612			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.51442			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.09000	100.12399		10.09000	100.17264			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.15500	106.17457		10.15500	106.03021			0.00	0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.04640			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.22500	131.96643		2.22500	132.81180			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	126.88645		2.21000	274.24183			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.38500	105.05128		2.38500	111.63274			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.24370		2.37000	162.58959			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.18000	119.82728		2.18000	219.29919			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.57500	107.90680		7.57500	107.79604			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.76000	64.24411		7.76000	63.55531			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44600	41.17747		9.44600	40.22833			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.88544		9.68000	38.90388			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	85.28037		100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC03U	On 27/03/2015	Spot Bond	100.00000		87.40260	100.00000	86.44841		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.58258		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.04931		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.04223		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.04670		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.04873		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	100.04647		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.10788		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	100.04794		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000		100.14491	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	100.05093		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.06256		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06074			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	16.78504		100.09221	16.57808			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.04357			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05511			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.04551			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	100.04609			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04180			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04557			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05944			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04478			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.72420		13.22500	61.61276			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04225			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05982			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04420			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61500	96.72107		3.61500	100.01736			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04610			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04610			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.76506			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00849			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.10817			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.04346			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.04246			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.24381			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.04962			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.93320			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.23095			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.43894			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05684			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.04516			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.66460			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.04199			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.04557			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.04557			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17855			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73830			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.83368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86787			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.53801			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.04809			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.52435			0.00	0	100,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.85000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50016			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50425			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.51005			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37107			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.51005			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36551			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.09406			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.67001		8.75000	101.13539			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.97442			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.75484		100.00000	10.58431			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.81823		100.00000	9.66256			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	102.19105			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.80591		100.00000	1.76569			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.04743			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.70326		100.00000	20.90088			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.04119			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.74224		100.00000	9.52524			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	20.04744		100.00000	19.30628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.04116			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	13.07803		100.00000	12.59453			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.03861			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.98635			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.11239			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.04443			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.03500	100.09996		3.03500	126.15210			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.90722			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.89528			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.89528			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76094			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10904			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.04563			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04540			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.32502			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29841			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56500	116.76607		3.56500	122.00191			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04626			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04675			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.61500	107.33491		3.61500	121.61855			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59500	104.94780		3.59500	121.77173			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.01000	101.95956		3.01000	127.28947			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.08000	101.31637		3.08000	134.64164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45636			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03999			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04598			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05398			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05193			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04678			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04673			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17247			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.47653		100.00000	10.34745			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	35.12366		100.00000	34.69092			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	65.19484		100.00000	66.08704			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	19.75242		100.00000	16.83606			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.09495		100.00000	5.95919			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.23316		100.00000	13.24834			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000	152.14422		5.15000	152.03809			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.76757			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.33468			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.43175			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.74517			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.10788			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.85947			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.57022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	1.99800		83.57793		1.99800	105.74956			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		104.37311		2.36000	137.16082			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.27879			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.88325		10.38000	101.74149			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.88325		10.38000	101.74149			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.33936			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		101.98064		2.50000	110.68122			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.66365		2.49000	209.78487			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.30529		2.47000	111.26816			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.41908			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		209.77519		2.52000	208.89105			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.46952			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.47000		110.81974		2.47000	110.78278			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.55637		2.56000	109.51849			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.90997			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.28000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.87855			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		108.56609		2.66500	107.51913			7,995,000,000,000.00	3,000,000,000	500,000,000.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.81839		2.64000	260.19349			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.15459		2.69000	258.35764			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.40000		98.02567		2.40000	97.59998			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.31954		2.72000	203.04946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.33000		125.77940		2.33000	271.84471			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.79375		2.22000	274.04112			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.32701		2.94000	260.03905			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69500		101.47983		2.69500	128.89980			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.24206			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22500		132.85175		2.22500	128.75086			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.45816			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.69192			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.08513			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.89356		2.34000	110.85852			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.17557		104.97509	21.89031			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.90636		101.07593	25.58413			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.15533		100.44759	18.91839			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.42546		100.76967	24.12248			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		119.73885		2.01000	119.70596			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	2.33000		97.86786		2.33000	112.18664			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.66813			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		97.60436		2.36000	111.88413			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.62251			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		124.95667		2.42000	342.17016			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.93620			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.58779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.11500		103.07980		6.11500	102.99459			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.64000		102.86915		7.64000	102.76268			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		103.60581		8.01500	103.49341			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.18500		108.72965		8.18500	108.60991			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68500		102.30772		8.68500	102.18765			17,370,000,000,000.00	2,000,000,000	1,960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.89000		101.49543		8.89000	101.37424			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.48000		92.86366		9.48000	92.74493			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.50000		108.48095		9.50000	108.34273			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.84000		100.79228		9.84000	99.82430			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.25000		97.47092		10.25000	97.33863			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.11000		81.82804		10.11000	81.71726			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.03542			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.03597			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.03729			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.03946			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04108			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04811			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.63954			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.66706			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.50706			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.71949			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.74247			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.84346			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73206			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.83300			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.01500	102.98353		9.01500	102.85887			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18767			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	14.92537		100.00000	14.36154			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	21.97533		100.00000	21.14519			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.36938		100.00000	11.87518			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.13203			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.15556			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20102			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.25743			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33571			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49794			0.00	5,000,000	5,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.45165			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15255			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.25452			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.72656			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56559			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.90648			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.99270			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47107			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	16.99799		100.00000	16.36958			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.57097			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18894			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.05873			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.07119			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23027			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.19885			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.38200			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.48006	102.36391		7.48006	98.46766			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.48011	102.07803		8.48011	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.52367			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.93031	102.16373		8.93031	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.62103			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47670			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63305			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69017			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02274			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.04500	105.18799		9.04500	105.06163			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15500	111.03365		8.15500	110.91313			0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.56888		2.03000	277.88490			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.42214		2.03000	284.05184			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.41000	102.36016		9.41000	102.23235			0.00	0	4,123,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.41000	102.33550		9.41000	102.20772			0.00	0	1,600,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	80.75221		100.00000	99.45355			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	26.15020		100.00000	25.83154			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.87393		100.00000	65.07988			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	31.48001		100.00000	31.10054			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.05214		100.00000	22.77427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		82.04930	100.00000	99.45355				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.28600	10.00000	105.14800				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.78426	1.72000	118.54182			10,078,435,720,000.00	5,928,491,600	19,304,545,800.00	
I2038	On 31/01/2038	Spot Bond	1.77000		126.11948	1.74000	126.77560			13,877,847,840,000.00	7,840,592,000	98,036,212,400.00	
I2046	On 31/03/2046	Spot Bond	1.79000		127.04769	1.79000	127.01659			448,574,000.00	250,600	02,339,109,900.00	
I2050	On 31/12/2050	Spot Bond	1.81000		135.39122	1.81000	135.35807			1,948,357,848,000.00	1,076,440,800	22,477,300,004.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.15000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.46500		103.62784	7.46500	103.52353			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.52005			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.41373			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.15000		104.27265	8.15000	104.15767			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.91500		108.65601	7.91500	108.53957			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.97000		103.42510	7.97000	103.31533			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05153			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.85000		101.10339	1.85000	130.30408			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.29500		104.08867	2.29500	132.22064			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.97112			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.44572			0.00	0	700,000,000.00	
IBL39	On 02/04/2018	Spot Bond	8.03500		104.15421	8.03500	104.04156			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.41108			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.13664			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85853			0.00	0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.28600	10.00000	105.14800			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.63500	98.07215		8.63500	97.95833			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.10500	95.90955		9.10500	95.79360			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.97820			0.00	0	1,550,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.11500	99.56053		8.11500	99.45180			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.15500	103.45560		9.15500	103.30634			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93418			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.07612			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	102.01101		7.90000	101.90368			0.00	0	100,000,000.00
IBL55	On 31/07/2018	Spot Bond		8.41500	102.38706		8.41500	102.27245			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.18607			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79460			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.68500	104.78868		7.68500	104.68138			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.37500	106.20378		8.37500	106.08546			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.52000	108.13008		9.52000	107.99353			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.87113			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.18137			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10057			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.12351			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.14630			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00666		100.00000	0.00659			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29618			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.26259			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.74000	99.74396		8.74000	99.62683			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.61083			0.00	0	0.00

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	100.63101			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.74000	105.32451		9.74000	99.58471			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.96478		5.00000	100.89671			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.96478		5.00000	100.89671			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	102.04707		5.00000	101.97863			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.96794		5.00000	100.89947			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.16646		4.00000	101.11114			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	103.59737		4.00000	100.74263			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	32.91097		100.00000	32.40042			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	32.77566		100.00000	32.26720			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	32.77566		100.00000	32.26720			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.87793		9.20000	106.74597			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89356			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89356			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87801			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.57174		100.00000	7.47846			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65451			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	92.87532		100.00000	91.70854			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.90000	102.54960		8.90000	102.42700			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.82546			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	14.89720		100.00000	14.71763			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	65.19484		100.00000	66.08704			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	95.54974		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.69135	100.00000	11.43654				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		24.35928	100.00000	23.24473				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.15019	100.00000	1.13923				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.16287	100.00000	11.00227				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		15.37904	100.00000	14.77845				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		83.33333	100.00000	82.39278				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		17.74297	100.00000	16.02349				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		24.47279	100.00000	24.68694				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.86320	6.25000	99.69273				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.74381	6.25000	99.57374				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000		99.61872	6.35000	99.44637				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.49801	6.35000	99.32608				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.37760	6.35000	99.20608				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.25747	6.35000	99.08637				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.40000		99.13091	6.40000	98.95890				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		99.00278	6.45000	98.82988				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.76089	6.45000	98.58883				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.19185				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.00407		100.93690	11.00407	103.47222				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.00407		99.94189	11.00407	102.56091				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.04388				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.04336				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.54061	6.50000	101.45142				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.04741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18028			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38516			0.00	10,000,000,000	5,000,000,000.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.04554			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.39963			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91790			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.66420			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.65688			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.50149			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25071			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.83370			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.56322			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.78163			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.33302			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.44247			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.19432			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	96.05263		100.00000	94.80519			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.60211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.28600	10.00000	105.14800				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.51312				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.53276				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.66000		102.12390	8.66000	102.00504				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.74046				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.78186				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.80949				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.43236				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.50501				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.55489				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54000		100.19129	9.54000	100.06240				0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.07957				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.60500		105.27992	8.60500	105.15747				0.00	0	1,610,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.64835				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.61668				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.01871				0.00	40,000,000	20,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.04512				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.64500		101.08276	8.64500	100.96795				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.61520				0.00	0	40,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.39040				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38500		97.15388	3.38500	126.82541				0.00	0	1,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.55000		142.82840	3.55000	142.75937				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.79966				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.70018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.62801			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.28320			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.89029			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.72000	98.28236		3.72000	99.09092			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.72000	98.20042		3.72000	105.47438			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.32275			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.99696			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.25500	111.82994		10.25500	111.67557			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62514			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.65000	141.28247		3.65000	141.21229			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.25000	99.82906		6.25000	99.65870			0.00	0	0.00
IVA503		On 15/01/2015	Spot Bond	6.25000	99.70975		6.25000	99.53980			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.35000	99.58420		6.35000	99.41197			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.35000	99.58420		6.35000	99.29176			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.35000	99.34325		6.35000	99.17185			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.35000	99.22320		6.35000	99.05222			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.40000	99.09646		6.40000	98.92457			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.45000	98.96816		6.45000	98.79537			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.45000	98.84714		6.45000	98.67478			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.45000	98.72643		6.45000	98.55449			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.93913			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.71354			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.44937				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.57284				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.66440				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67002				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.47926				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51342				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.52326				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.54290				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45447				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37314				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.17684				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02177				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.75809				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.53770				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.53240				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.76887				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.42071				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.23951				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.05499				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.01429				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.88161				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.87838				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.87837				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97500	104.78621	8.97500	105.21158				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		16.02275	100.00000	15.72377				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.92100	100.00000	12.63939				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.32483				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.16000		104.17524	9.16000	104.79673				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.19950				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.81836				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.17484				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.65675				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.18961				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.40074				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.44500		106.33137	7.44500	101.20508				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.06808				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.72669				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.46038				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		90.38201	100.00000	89.29307				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.19784				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		95.31543	100.00000	94.10585				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.24375				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		35.93172	100.00000	35.49859				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.93287				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		93.60614	100.00000	92.43898			160,000,000,000,000.00	1,600,000,000	800,000,000.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000		98.60530	100.00000	97.37581				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		92.31118	100.00000	91.17713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		83.67153		100.00000	82.73977			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19507			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.20211			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.35047			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		59.22051		100.00000	58.50666			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.72650			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.31491			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.39000		141.86977		8.39000	141.70882			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05378			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02782			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.12789			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48416			0.00	1,800,000,000	900,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.02032			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.91388			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.10500		104.42890		10.10500	98.82952			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13919			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71500		100.45521		8.71500	100.33884		10,458,000,000,000.00	1,200,000,000	4,130,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.76500		75.59805		8.76500	98.55738		49,084,000,000,000.00	5,600,000,000	2,800,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.28500		102.87520		9.28500	102.74843			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.28303			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.27364			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.96500		101.11480		9.96500	100.97983			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.29773			0.00	0	175,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.86395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72866			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.80135			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.00297			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.72342			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33782			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.25682			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75996			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.71052			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.69961			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16953			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.06363			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.07886			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.80699			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45602			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03392			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69452			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12551			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49652			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82320			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27021			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42092			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.90597		0.00		0	0.00	
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.92643		0.00		0	0.00	
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.28293		0.00		0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	90.35660	100.00000	89.27058		0.00		0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.34167	100.00000	32.93089		0.00		0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.47321	100.00000	80.57395		0.00		0	0.00	
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.68556	100.00000	21.21292		0.00		0	0.00	
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.83200	100.00000	21.02486		0.00		0	0.00	
MBP31U	On 24/10/2017	Spot Bond	100.00000	21.92356	100.00000	21.11304		0.00		0	0.00	
MBP32U	On 10/11/2017	Spot Bond	100.00000	19.28794	100.00000	25.73121		0.00		0	0.00	
MBSA01	On 16/04/2019	Spot Bond	8.63500	103.22467	8.63500	103.10488		0.00		0	580,000,000.00	
MBSA02	On 15/04/2019	Spot Bond	8.65500	102.69295	8.65500	102.57351		0.00		0	0.00	
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.28459		0.00		0	0.00	
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.41487		0.00		0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.61289		0.00		0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.48737		0.00		0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.64956		0.00		0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	7.85000	103.18415	7.85000	103.07508		0.00		0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	8.62500	102.21189	8.62500	106.75185		0.00		0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.41500	102.82061	9.41500	107.68216		0.00		0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.03567		0.00		0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.03703		0.00		0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.45500	103.25499	9.45500	103.12106		0.00		0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.61500	103.04667	7.61500	102.94036		0.00		0	2,470,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55597			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.77500	100.70872		8.77500	100.58998			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.14448			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.29000	108.16518		9.29000	106.30040			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.53182			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.98309		100.00000	21.71225			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.76483			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.47500	100.68574		8.47500	100.57101			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.56500	105.22582		7.56500	105.11972			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.46500	108.38018		8.46500	108.25816			0.00	0	1,430,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.78740		100.89771	6.70494			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.87648		100.61875	6.79314			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.81817			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.88342			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.95925			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.65837		100.00000	0.65044			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.65837		100.00000	0.65044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	8.88500	97.40589	8.88500	97.28899	8.88500	97.28899	0.00	0	0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.94904	7.59000	101.84590	7.59000	101.84590	0.00	0	0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.97500	100.50183	8.97500	100.38004	8.97500	100.38004	0.00	0	0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.74000	105.61416	8.74000	105.48945	8.74000	105.48945	0.00	0	0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.68154	0.00000	100.68154	0.00	0	0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.22000	105.80993	9.22000	105.67827	9.22000	105.67827	0.00	0	0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.76487	0.00000	101.76487	0.00	0	0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.10000	101.01527	9.10000	100.84307	9.10000	100.84307	0.00	0	0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.69285	0.00000	100.69285	0.00	0	0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.82838	0.00000	101.82838	0.00	0	0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32354	0.00000	101.32354	0.00	0	0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.62677	0.00000	100.62677	0.00	0	0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	105.60636	0.00000	105.60636	0.00	0	0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91113	0.00000	99.91113	0.00	0	0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	99.89896	0.00000	99.89896	0.00	0	0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.82314	0.00000	100.82314	0.00	0	0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.43500	105.15266	7.43500	105.04669	7.43500	105.04669	0.00	0	790,000,000.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.15164	0.00000	101.15164	0.00	0	0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.45500	114.64351	8.45500	114.51246	8.45500	114.51246	0.00	0	1,520,000,000.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.56500	37.25910	10.56500	37.20787	10.56500	37.20787	0.00	0	0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36500	102.54327	7.36500	102.44218	7.36500	102.44218	0.00	0	930,000,000.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.55693	0.00000	101.55693	0.00	0	0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.47032	0.00000	101.47032	0.00	0	0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.76000	104.33196	7.76000	104.22230	7.76000	104.22230	0.00	0	1,880,000,000.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01854			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.85196			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27940			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.74106			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.56242			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50412			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.69870			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45881			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23448			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.19964			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.06386			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.87969			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.81630			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03878			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.03661			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.39133			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.03526			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.03781			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.03778			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.07781			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.04346			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.73500	107.49603		9.73500	108.26207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.04320		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.77000	106.22961	9.77000	107.12372		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.04346		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.03913		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.07966		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.04389		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.04442		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.15500	104.59870	8.15500	104.48329		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.40809		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.16683		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.83500	105.48281	9.83500	106.06219		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.68082		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.70748		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42621		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.96500	117.67073	9.96500	117.51279		0.00		0	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	104.36142		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86106		0.00		0	10,000,000.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.28600	10.00000	105.14800		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.23000	168.38726	2.23000	168.33597		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.58000	96.70937	2.58000	109.69362		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.50500	107.69081	8.50500	107.56901		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26119		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.13500	106.33509	9.13500	106.40400		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.60912		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.68551			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.57661			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.59697			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.58478			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.33500	106.32912		9.33500	107.81728			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.59703			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.60916			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.60104			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.53500	106.32331		9.53500	106.38242			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.62550			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.61729			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.62136			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.77129			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.72193			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.63354			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.31500	113.89782		8.31500	113.77043			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.14000	119.10294		9.14000	118.95600			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	172.43394		2.12500	172.38389			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.83000	119.10154		9.83000	118.94465			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.78660			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58201			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.06707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.34910			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.56582			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.62952			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.77353			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.15006		100.00000	16.94333			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	64.44457		100.00000	63.66774			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.45500	102.67954		7.45500	102.57635			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.61687			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.65500	103.62690		9.65500	99.13741			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	24.19796		100.00000	23.90627			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82911			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.17735			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45113			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.31074			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42537			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.07345			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.03288			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.32195			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.39000	102.19468		9.39000	102.00623			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.13948			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.17101			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.18520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.21673			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.35223			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38372			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21604			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.81000		43.12503		7.81000	43.07967			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.46500		108.69564		6.46500	108.60016		16,134,485,215,500.00	2,495,666,700	70,188,738,900.00	
R158P	On 15/09/2015	Spot Bond	6.55000		95.52749		6.55000	95.44249			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.65000		114.79034		6.65000	114.68667		149,068,346,455,000.00	22,416,292,700	21,849,265,100.00	
R159P	On 15/09/2016	Spot Bond	6.48000		89.66881		6.48000	89.58986			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.00000		119.26414		7.99000	119.22169		965,012,176,000,000.00	20,626,522,000	81,572,617,700.00	
R187P	On 21/12/2026	Spot Bond	7.73000		40.31461		7.73000	40.27264			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.65000		37.74558		7.65000	37.70668			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.36186		1.72000	284.29495		861,226,016,000.00	500,712,800	33,114,502,600.00	
R201	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R202	On 07/12/2033	Spot Bond	1.69000		235.48186		1.69000	235.42742		852,773,662,000.00	504,599,800	71,432,140,800.00	
R2023	On 28/02/2023	Spot Bond	7.83000		102.07627		7.82000	102.02749		1,704,915,724,194,000.00	17,741,471,800	47,916,219,800.00	
R203	On 15/09/2017	Spot Bond	6.92500		105.59927		6.91500	105.52498		1,683,152,496,292,500.00	43,054,512,100	23,508,511,500.00	
R2030	On 31/01/2030	Spot Bond	8.41000		99.80173		8.41000	99.69008		163,035,480,393,000.00	19,385,907,300	64,683,558,400.00	
R2032	On 31/03/2032	Spot Bond	8.56500		99.20581		8.56500	99.09158		555,072,018,381,000.00	64,807,007,400	81,277,455,500.00	
R2037	On 31/01/2037	Spot Bond	8.63500		102.15267		8.63500	102.03540		73,499,788,483,000.00	8,511,845,800	05,484,000,000.00	
R204	On 21/12/2018	Spot Bond	7.21500		102.84605		7.20500	102.78068		1,623,007,617,972,000.00	24,949,080,800	49,936,776,600.00	
R2044	On 31/01/2044	Spot Bond	8.76500		103.41945		8.76500	103.29899		570,128,190,000,000.00	65,046,000,000	53,810,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.72500		103.14930		8.72500	103.02770		533,023,649,855,000.00	61,091,535,800	30,658,613,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	7.46500	102.39408		7.45500	102.33348			397,901,935,254,000.00	53,302,335,600	163,161,119,800.00
R208	On 31/03/2021	Spot Bond	7.60000	97.48436		7.59000	97.43244			658,973,099,680,000.00	86,706,986,800	24,407,993,200.00
R209	On 31/03/2036	Spot Bond	8.57000	79.00743		8.56000	78.99657			299,138,868,354,000.00	34,905,352,200	96,498,600,000.00
R210	On 31/03/2028	Spot Bond	1.65000	176.29232		1.65000	176.25253			2,806,044,780,000.00	1,700,633,200	19,207,117,000.00
R211	On 31/01/2017	Spot Bond	1.14000	132.21430		1.15000	132.16702			2,052,515,280,000.00	1,800,452,000	21,288,580,700.00
R212	On 31/01/2022	Spot Bond	1.72500	137.15548		1.72500	137.12348			20,666,617,110,000.00	11,980,647,600	87,096,992,700.00
R213	On 28/02/2031	Spot Bond	8.46000	89.56665		8.45000	89.54350			265,593,787,362,000.00	31,394,064,700	81,589,441,900.00
R214	On 28/02/2041	Spot Bond	8.65000	79.99417		8.65000	79.90066			1,077,203,857,835,000.00	24,532,237,900	105,853,928,800.00
R227C	On 15/03/2015	Spot Bond	6.71000	98.62210		6.71000	98.53278			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.55000	95.52749		6.55000	95.44249			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.47000	92.58493		6.47000	92.50353			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.48000	89.66881		6.48000	89.58986			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.78000	99.87348		5.78000	99.95252			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.62000	96.94071		6.62000	96.85556			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.49000	93.94455		6.49000	93.86216			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.47000	91.01792		6.47000	90.93834			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.53000	88.06447		6.53000	87.98677			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.89000	84.54717		6.89000	84.46853			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.94000	81.61397		6.94000	81.53752			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.21000	78.16477		7.21000	78.08876			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.19000	75.50294		7.19000	75.42972			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17000	72.94584		7.17000	72.87529			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16000	70.45509		7.16000	70.38705			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.41500	67.10937		7.41500	67.04228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C		On 21/12/2020	Spot Bond		7.39500	64.78488	7.39500	64.72029			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.51000	62.02778	7.51000	61.96500			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.48000	59.90368	7.48000	59.84329			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.45000	57.86907	7.45000	57.81096			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.42000	55.91976	7.42000	55.86382			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.38000	54.09596	7.38000	54.04214			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.34000	52.35188	7.34000	52.30007			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.93000	47.85048	7.93000	47.79939			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.89000	46.20261	7.89000	46.15353			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.85000	44.62870	7.85000	44.58152			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.81000	43.12503	7.81000	43.07967			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.77000	41.68811	7.77000	41.64448			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.73000	40.31461	7.73000	40.27264			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.69000	39.00143	7.69000	38.96102			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.65000	37.74558	7.65000	37.70668			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	103.97483			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.39467			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	104.29896			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	103.11669			0.00	0	0.00
RCSB07		On 10/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.33443			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	22.57946	100.00000	22.30729			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	10.08120	100.00000	9.95968			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond		100.00000	22.05515	100.00000	21.78342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000	61.07915	100.00000	59.74793				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.78739	100.00000	30.55982				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	22.21033	100.00000	20.80430				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	10.00239	100.00000	9.68062				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	18.27816	100.00000	17.12107				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.75406	100.00000	12.17580				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	13.07921	100.00000	12.25123				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.94202				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27559				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39096				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.57316				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.60230				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00003				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.50714				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.55680				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.56088				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.99609				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.54273				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.05031				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.31427				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33473				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.54041				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.34562				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.24052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32		On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.36423			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	82.96348			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.85896			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.11433			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.77137			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85628			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	80.72608			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.48096			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.08407		12.35000	106.90986			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.67290		100.00000	14.49603			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.46545			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.69716			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02172			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	3.78074		100.00000	3.73416			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	25.64836		100.00000	25.33919			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	37.80931		100.00000	37.35355			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.12315		100.00000	13.04295			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	31.61190		100.00000	31.23085			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.59202			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	79.19105			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.89000	106.99606		8.89000	106.86830			0.00	0	830,000,000.00
RW23		On 10/12/2023	Spot Bond	9.07000	103.14422		9.07000	103.01862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.68000	87.69666		9.68000	104.66274			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.10315			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.85000	106.18752		7.85000	106.07466			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.47738			0.00	0	40,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.96500	102.48240		8.96500	102.35902			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.32868			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.46038			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	102.94282			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.41348			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.38885			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.58014			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.11500	101.91451		7.11500	101.81802			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.70500	100.96978		8.70500	100.85167			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.92500	107.66016		7.92500	107.54465			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.63555		7.96000	107.51957			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.71500	107.80802		7.71500	107.69536			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.31500	102.21761		8.31500	102.10265			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.86000	107.70589		7.86000	107.59126			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.01000	107.60041		8.01000	107.48375			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18326			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.75470			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.96500	104.64145		7.96500	104.52862			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.74152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03805			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	103.87126			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.06000		105.56654		9.06000	105.43813			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.89000		102.27774		9.89000	102.14146			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.84818			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83725			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.83881			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.94625			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.78500		101.14774		8.78500	101.02769		29,869,000,000,000.00		3,400,000,000	2,450,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		17.26859		100.00000	17.07937			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.36000		108.24466		9.36000	108.11020			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.34727			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.87000		99.74738		8.87000	99.62854			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.90000		89.28715		9.90000	89.16806			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.23646			0.00	0	200,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.64000		101.48576		9.64000	101.35460			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01498			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.01770			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.79000		102.47585		9.79000	104.56609			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.29000		97.55271		9.29000	97.43043			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.65000		105.05541		7.65000	110.64202			0.00	0	2,720,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		125.77940		2.33000	271.84471			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500		102.46460		1.79500	130.44925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.19903	100.00000	22.30313				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.46840				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.71225	100.00000	21.44475				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.06768	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000		114.86752	2.42000	128.81161				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.54061	6.50000	101.45142				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.47342				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.90032				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.28560				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.94500		99.57165	8.94500	99.45269				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.05199				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.83105				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.04133				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.10812	100.00000	22.82958				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.28600	10.00000	105.14800				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.25419				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		85.53213	100.00000	84.25552				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.25848				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		32.76800	100.00000	25.89496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.55584	100.00000	33.02960				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.11270	100.00000	30.61940				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.25500		105.17646	9.25500	104.99261				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.47319				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.95755				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.90000		106.15834	7.90000	106.04665				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80500		102.57146	8.80500	102.75639				0.00	0	50,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.31500		102.21761	8.31500	102.10265				0.00	0	3,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.68207				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.86002				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.16207				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.65498				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.67263				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.91667				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.01500		102.26264	8.01500	102.15280				0.00	0	210,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.42034				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.67555				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.43997				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.14000		97.16089	9.14000	97.04169				0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.51340				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.89443				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.27396				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.19800		90.20310	9.19800	90.09175				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	8.69000	92.44200		8.69000	92.33406			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.02000	99.84637		7.02000	99.94233			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.71500	97.40351		8.71500	97.29069			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13046			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.09500	102.74350		8.09500	102.63095			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000	110.39871		2.47000	110.78278			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.15500	100.93887		8.15500	99.54543			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.73276		8.22500	100.62139			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000	105.45842		9.75000	105.32060			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43854			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.80000	79.81322		9.80000	79.70782			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.37647			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.44487			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.39656			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.89645			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.56129			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40992			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	99.27346			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	92.63959		100.00000	91.47870			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.12088			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.04959			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.93293			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.77766			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.74339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.74276			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.70526			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.68703			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.52072			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.55479			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.56756			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	81.35532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.92500		107.08569		6.92500	106.98560			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.60000		104.97194		8.60000	104.85059			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.20808		100.00000	39.72340			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24028			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97550			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.44086			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.59985			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03435			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.03627			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.62002			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08918			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.90000		104.79706		7.90000	104.68681			0.00	0	230,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.31471			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34995			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.48214		7.83000	103.37421			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33937				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.44669				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.29532				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33937				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.55261	7.16000	103.08616				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.42567				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41863				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.58754				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.56468				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.25388				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.17516				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.29356				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.34995				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.88146	8.73000	103.71275				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.28827				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.33937				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67500	96.68573	8.67500	102.05427				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.29169				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.35372				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.42919				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.40982				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.41751				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.58402				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.57698				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	95.34195			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.13140			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.13841			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.12343			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.65939			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.68145			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.05500		102.30853		9.05500	103.10347			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.54672			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.57196			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.96500		105.71804		8.96500	99.57836			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.73867			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.60437			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.80895			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.66187			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.09255			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.89390			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35550			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.88209		101.06155	6.79835			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	101.39501			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.34631			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.51718			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.26087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61217			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.32892			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34664			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.32892			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.34664			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.35550			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31829			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34664			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44409			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.44409			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44409			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58577			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.62118			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.57692			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.28425			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.32839			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.31073			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.59500		103.34791		7.59500	103.24313			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.40500		91.64403		9.40500	91.50030			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		105.28600		10.00000	105.14800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.84500		104.68855		7.84500	104.57734			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.27000		108.32203		9.27000	108.18654			1,710,315,000.00	184,500	20,303,536,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.27113		100.00000	1.25141			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.52500		109.06816		9.52500	108.92807			1,905,000,000,000.00	200,000,000	11,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond		9.67500	102.23782		9.67500	102.10666			0.00	0	17,080,000,000.00
TN27	On 14/11/2027	Spot Bond		9.76000	94.85851		9.76000	94.73373			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond		10.11000	112.93218		10.11000	105.20575			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.56000	111.79859		10.56000	103.88357		31,680,000,000,000.00	3,000,000,000	1,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27813			0.00	0	3,760,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.64458			0.00	0	2,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.76810			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.78722			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.78916			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.88332			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.07847			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.78821			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.62763			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.28600		10.00000	105.14800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58358			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.61596			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42133			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.51454			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.94648		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.94781		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.94850		100.00000	9.82088			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.17789			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.18862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.19457			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.19576			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.22896			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.30174			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.17565		100.00000	13.86669			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.52096			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.17584			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.84142			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.67636			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.44231			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.19567			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.95185			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.22137			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.95544			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.74095			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.33206			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.14182			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.84718			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.53583			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.25929			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.79589			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.85048			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.68904			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.19747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.75751			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.37707			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.42771		100.00000	13.26585			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		97.61291		100.00000	96.36467			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		89.32039		100.00000	85.18519			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.24007			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.91664			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.60607			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.52938			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.41322			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32740			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.51112			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.49349			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47587			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		82.02247		100.00000	81.11111			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.54239			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.53504			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.55055			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.48844			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.99000		111.43016		8.99000	111.29489			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.62192			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90049			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92903			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93029			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.90567			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.90305			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00256		100.00000	0.00245			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.04000	108.24386		7.04000	108.14047			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.45081		1.64000	241.39724			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.78500	101.66521		6.78500	101.57337			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.41500	104.20494		7.41500	104.10021			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.76000	105.31962		7.76000	105.20894			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.08000	104.72913		8.08000	104.61462			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.13000	105.04068		8.13000	104.92513			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.41500	96.85894		6.41500	96.77588			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.34500	95.09628		6.34500	95.01472			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.41500	96.84232		6.41500	96.75927			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.15000	71.62026		7.15000	71.55080			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	57.10864		100.00000	56.56895			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	30.22832		100.00000	29.94265			0.00	0	0.00
Total for j-Bonds :										11,098,252,409,022,000.00	52,391,485,000	12 899 837 304.00
Grand Total:										11,098,252,598,895,400.00	52,391,553,548	12 903 712 185.00