



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](http://www.jse.co.za)

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 26/01/2015	Any day expiry		11.44420	11.44420		11.41190	11.41190		12.19	45,776,800.00	4,000	0.00
\$ / R	On 28/01/2015	Any day expiry		11.44590	11.44590		11.41200	11.41200		13.19	0.00	0	2,449.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	0.00120	0.00000	0.19700	0.00020	0.001	19.68	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	0.98870	0.00099	5.95920	0.00596	0.989	17.05	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	42.58650	0.04259	46.76900	0.04677	42.586	13.19	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.01660	0.00002	0.08480	0.00008	0.017	79.70	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.44780	11.44780	11.41550	11.41550		13.67	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	18.24810	0.01825	23.15060	0.02315	18.248	15.54	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	15.60110	0.01560	20.37420	0.02037	15.601	15.76	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry			11.47810	11.47810	11.44560	11.44560		12.04	0.00	0	1,405.00
\$ / R	On 25/02/2015	Any day expiry			11.49410	11.49410	11.46150	11.46150		12.19	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	5.86170	0.00586	5.41770	0.00542	5.862	12.21	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	36.12400	0.03612	41.63200	0.04163	36.124	11.51	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	120.26410	0.12026	112.24950	0.11225	120.264	12.72	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.60080	0.00060	0.68630	0.00069	0.601	28.12	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.49590	11.49590	11.46320	11.46320		12.22	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.49770	11.49770	11.46500	11.46500		12.26	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry			11.52110	11.52110	11.48850	11.48850		12.26	0.00	0	340.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future		11.52830	11.52830		11.49570	11.49570		12.42	1,313,177,124.70	113,909	1,181,621.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.82020	0.00182	1.78950	0.00179	1.820	15.26	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.46300	0.00346	3.54660	0.00355	3.463	14.24	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.00360	0.00600	6.21780	0.00622	6.004	13.32	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.45510	0.01046	11.02180	0.01102	10.455	12.36	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.13950	0.01214	12.85430	0.01285	12.140	12.11	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	13.69320	0.01369	14.55000	0.01455	13.693	11.90	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	14.11380	0.01411	15.01010	0.01501	14.114	11.85	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	19.15280	0.01915	20.53880	0.02054	19.153	11.35	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	557.41940	0.55742	527.28160	0.52728	557.419	11.20	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	29.11940	0.02912	31.58160	0.03158	29.119	11.20	778,943.95	26,750	36,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	365.48180	0.36548	341.26260	0.34126	365.482	11.75	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	104.36350	0.10436	114.28670	0.11429	104.364	11.86	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	123.55290	0.12355	135.08930	0.13509	123.553	11.97	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	144.76780	0.14477	157.96260	0.15796	144.768	12.08	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	273.06780	0.27307	253.66260	0.25366	273.068	12.08	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	153.82100	0.15382	167.68570	0.16769	153.821	12.13	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	172.89230	0.17289	188.09990	0.18810	172.892	12.22	345,784.60	2,000	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	193.23450	0.19323	209.77980	0.20978	193.235	12.30	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	203.12600	0.20313	189.92260	0.18992	203.126	12.39	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	220.41390	0.22041	240.51770	0.24052	220.414	12.42	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	198.71390	0.19871	186.21770	0.18622	198.714	12.42	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	179.95600	0.17996	168.75120	0.16875	179.956	12.66	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	333.53150	0.33353	357.65070	0.35765	333.532	13.23	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	133.66400	0.13366	125.78020	0.12578	133.664	13.38	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	131.05070	0.13105	123.36140	0.12336	131.051	13.42	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	109.82620	0.10983	103.71220	0.10371	109.826	13.86	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	99.65430	0.09965	94.29990	0.09430	99.654	14.10	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	479.44460	0.47944	506.83340	0.50683	479.445	14.14	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	82.26380	0.08226	78.20900	0.07821	82.264	14.58	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	553.96380	0.55396	582.50900	0.58251	553.964	14.58	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	74.85740	0.07486	71.35090	0.07135	74.857	14.82	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	34.22150	0.03422	33.35930	0.03336	34.222	17.02	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	1,005.92150	1.00592	1,037.65930	1.03766	1,005.921	17.02	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	30.16720	0.03017	29.52520	0.02953	30.167	17.41	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	28.80340	0.02880	28.23250	0.02823	28.803	17.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	18.67000	0.01867	17.44180	0.01744	18.670	18.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	10.32470	0.01032	9.61750	0.00962	10.325	18.29	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.09190	0.00109	1.15340	0.00115	1.092	21.16	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.54810	11.54810	11.51550	11.51550		12.47	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	18.73640	0.01874	20.01560	0.02002	18.736	11.67	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	44.89100	0.04489	48.51180	0.04851	44.891	11.33	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	70.13090	0.07013	76.04380	0.07604	70.131	11.57	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	209.08990	0.20909	196.88510	0.19689	209.090	12.75	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	148.17670	0.14818	139.71920	0.13972	148.177	13.67	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.67380	0.00067	0.67770	0.00068	0.674	21.57	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.55710	11.55710	11.52460	11.52460		12.42	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	88.66230	0.08866	95.83690	0.09584	88.662	11.66	0.00	0	22,187.00

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 01/04/2015	Any day expiry	12.24	Call	82.54530	0.08255	78.71470	0.07871	82.545	15.59	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.60650	11.60650	11.57360	11.57360		12.59	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	30.74890	0.03075	32.60910	0.03261	30.749	11.29	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	94.84360	0.09484	102.86710	0.10287	94.844	11.51	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	177.99770	0.17800	170.70560	0.17071	177.998	14.35	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	18.88240	0.01888	15.06670	0.01507	18.882	27.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.66000	11.66000	11.62670	11.62670		12.92	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	46.09220	0.04609	48.74410	0.04874	46.092	11.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	65.96580	0.06597	70.33840	0.07034	65.966	11.45	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	115.01030	0.11501	123.20490	0.12320	115.010	11.63	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	269.12530	0.26913	259.50290	0.25950	269.125	13.94	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	197.96580	0.19797	191.29520	0.19130	197.966	15.20	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	32.90270	0.03290	30.09940	0.03010	32.903	27.79	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.68400	11.68400	11.65050	11.65050		13.13	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.68950	11.68950	11.65600	11.65600		13.15	7,785,207.00	666	98,524.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	45.78140	0.04578	48.12560	0.04813	45.781	11.72	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	48.12020	0.04812	50.60310	0.05060	48.120	11.71	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	54.40020	0.05440	57.25700	0.05726	54.400	11.67	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	82.75610	0.08276	87.27760	0.08728	82.756	11.55	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	86.52440	0.08652	91.26200	0.09126	86.524	11.54	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	221.47960	0.22148	236.41050	0.23641	221.480	12.31	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	459.35140	0.45935	442.48310	0.44248	459.351	12.59	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	269.85140	0.26985	286.48310	0.28648	269.851	12.59	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	412.59520	0.41260	397.35200	0.39735	412.595	12.87	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	390.95730	0.39096	376.49370	0.37649	390.957	13.01	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	213.10660	0.21311	206.37870	0.20638	213.107	15.52	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	172.13750	0.17214	166.76580	0.16677	172.138	16.52	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	163.04090	0.16304	157.96440	0.15796	163.041	16.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	124.00950	0.12401	119.77740	0.11978	124.010	18.15	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	106.27580	0.10628	102.59620	0.10260	106.276	18.91	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	90.96940	0.09097	87.76210	0.08776	90.969	19.73	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.71530	11.71530	11.68160	11.68160		13.15	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	60.41190	0.06041	63.82280	0.06382	60.412	11.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	130.02780	0.13003	139.05190	0.13905	130.028	11.62	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	211.89820	0.21190	205.56480	0.20556	211.898	16.07	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	42.92150	0.04292	40.06620	0.04007	42.921	27.62	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.77620	11.77620	11.74190	11.74190		13.32	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	72.95970	0.07296	77.24090	0.07724	72.960	11.75	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	140.76860	0.14077	151.47110	0.15147	140.769	11.50	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	231.62510	0.23163	225.04740	0.22505	231.625	16.84	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	59.79300	0.05979	56.33380	0.05633	59.793	27.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.83020	11.83020	11.79500	11.79500		13.67	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	83.06110	0.08306	88.69240	0.08869	83.061	11.80	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	157.18560	0.15719	167.26550	0.16727	157.186	11.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	242.50160	0.24250	235.97900	0.23598	242.502	17.55	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	67.18940	0.06719	62.25920	0.06226	67.189	27.21	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.85620	11.85620	11.82060	11.82060		13.65	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.86360	11.86360	11.82790	11.82790		13.64	2,396,447.20	202	24,030.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	57.61860	0.05762	59.96210	0.05996	57.619	12.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,324.49970	1.32450	1,291.57550	1.29158	1,324.500	11.91	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	121.90560	0.12191	130.84700	0.13085	121.906	11.75	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	989.84880	0.98985	963.51070	0.96351	989.849	11.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	126.24880	0.12625	135.61070	0.13561	126.249	11.75	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	176.20520	0.17621	190.22670	0.19023	176.205	11.72	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	206.97720	0.20698	223.00610	0.22301	206.977	11.84	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	304.55990	0.30456	324.24100	0.32424	304.560	12.52	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	325.26380	0.32526	345.60160	0.34560	325.264	12.65	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	470.42500	0.47042	460.59700	0.46060	470.425	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	346.93480	0.34693	339.03300	0.33903	346.935	15.88	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	258.16300	0.25816	251.03160	0.25103	258.163	17.72	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	218.22770	0.21823	211.60690	0.21161	218.228	18.71	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	169.11020	0.16911	163.02800	0.16303	169.110	20.48	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	156.16830	0.15617	150.03640	0.15004	156.168	21.56	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	154.65020	0.15465	148.05010	0.14805	154.650	22.93	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.88970	11.88970	11.85350	11.85350		13.79	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	90.55210	0.09055	97.24510	0.09725	90.552	11.73	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	168.33460	0.16833	179.94260	0.17994	168.335	11.79	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	257.69160	0.25769	278.12320	0.27812	257.692	12.14	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	252.36150	0.25236	244.86860	0.24487	252.362	18.24	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	185.27960	0.18528	178.98460	0.17898	185.280	20.33	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	75.50060	0.07550	71.33640	0.07134	75.501	26.74	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.94550	11.94550	11.90840	11.90840		13.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	96.93590	0.09694	104.16380	0.10416	96.936	11.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	177.95210	0.17795	190.41700	0.19042	177.952	11.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	262.13540	0.26214	254.22610	0.25423	262.135	18.88	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.88570	0.09289	82.78000	0.08278	92.886	26.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.99690	11.99690	11.96000	11.96000		14.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	103.14130	0.10314	107.72830	0.10773	103.141	11.68	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	187.62070	0.18762	196.87820	0.19688	187.621	11.93	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	272.56110	0.27256	264.07830	0.26408	272.561	19.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	91.93050	0.09193	85.21800	0.08522	91.930	26.60	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.02080	12.02080	11.98400	11.98400		14.12	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.02630	12.02630	11.98950	11.98950		14.28	6,133,413.00	510	37,922.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	138.39360	0.13839	143.30260	0.14330	138.394	11.78	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,214.69360	1.21469	1,182.80260	1.18280	1,214.694	11.78	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,177.09770	1.17710	1,145.84330	1.14584	1,177.098	11.82	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,034.09100	1.03409	1,005.70070	1.00570	1,034.091	12.01	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	903.29740	0.90330	878.18120	0.87818	903.297	12.20	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	379.49280	0.37949	398.67090	0.39867	379.493	12.79	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	405.54260	0.40554	395.32670	0.39533	405.543	17.17	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	389.67490	0.38967	379.70070	0.37970	389.675	17.46	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	374.92470	0.37492	365.16520	0.36517	374.925	17.75	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	341.39770	0.34140	331.66250	0.33166	341.398	18.40	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	250.60860	0.25061	242.44900	0.24245	250.609	20.86	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.04460	12.04460	12.00800	12.00800		14.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	110.30820	0.11031	109.30310	0.10930	110.308	11.74	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	194.36040	0.19436	200.77830	0.20078	194.360	11.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	280.56090	0.28056	271.97920	0.27198	280.561	20.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	91.74350	0.09174	85.58330	0.08558	91.744	26.49	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry	12.19700		12.19700	12.19700	12.16110	12.16110		14.76	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.20280		12.20280	12.16690	12.16690			14.76	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry	12.36980		12.36980	12.33470	12.33470			15.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.37750		12.37750	12.34240	12.34240			15.15	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry	12.55800		12.55800	12.52370	12.52370			15.54	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	12.56570		12.56570	12.53140	12.53140			15.53	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry	12.73090		12.73090	12.69730	12.69730			15.83	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.74050		12.74050	12.70690	12.70690			15.23	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.52830		11.52830	11.49570	11.49570			12.42	299,735.80	26	1,880.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	34,555.28740	0.34555	32,224.80530	0.32225	34,555.287	11.82	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future	11.68950		11.68950	11.65600	11.65600			13.15	0.00	0	187.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future	11.86360		11.86360	11.82790	11.82790			13.64	23,727.20	2	52.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future	12.02630		12.02630	11.98950	11.98950			14.28	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.34900		17.34900	17.24690	17.24690			11.98	14,503,764.00	836	33,736.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	66.19140	0.06619	84.38040	0.08438	66.191	10.96	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	145.08360	0.14508	177.19480	0.17719	145.084	11.41	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	20.24830	0.02025	18.76780	0.01877	20.248	14.98	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	13.97920	0.01398	13.38730	0.01339	13.979	15.56	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	8.64730	0.00865	8.18990	0.00819	8.647	16.62	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.58080		17.58080	17.47660	17.47660			13.38	0.00	0	6,375.00
£ / R	On 14/09/2015	Foreign Exchange Future	17.83410		17.83410	17.72650	17.72650			13.80	0.00	0	1,045.00
£ / R	On 11/12/2015	Foreign Exchange Future	18.07640		18.07640	17.96710	17.96710			14.09	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future	0.09757		0.09757	0.09771	0.09771			15.77	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future	0.09906		0.09906	0.09920	0.09920			15.17	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future	0.10071		0.10071	0.10082	0.10082			15.71	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.91680		12.91680	12.85300	12.85300			13.92	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	150.12440	0.15012	124.27530	0.12428	150.124	14.04	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry	12.95220		12.95220	12.88800	12.88800			12.90	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	6.49160	0.00649	5.84930	0.00585	6.492	19.40	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,464.29160	1.46429	1,527.84930	1.52785	1,464.292	19.40	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.99740		12.99740	12.93320	12.93320			13.04	300,304,927.00	23,105	76,580.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	56.18560	0.05619	65.44320	0.06544	56.186	12.65	421,392.00	7,500	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	325.02230	0.32502	285.44820	0.28545	325.022	12.93	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	249.01590	0.24902	283.33660	0.28334	249.016	13.04	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	526.56560	0.52657	575.61630	0.57562	526.566	14.54	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	866.91240	0.86691	924.32660	0.92433	866.912	16.14	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	1,050.56360	1.05056	1,110.11890	1.11012	1,050.564	17.02	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	1,069.22340	1.06922	1,128.95230	1.12895	1,069.223	17.10	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,286.70900	1.28671	1,348.03490	1.34803	1,286.709	18.11	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	13.41050	0.01341	12.44110	0.01244	13.410	21.09	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	12.69800	0.01270	11.79390	0.01179	12.698	21.29	0.00	0	14,500.00

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	15.25	Call	10.30460		0.01030		9.61440	0.00961	10.305	22.08	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	9.99980		0.01000		9.33620	0.00934	10.000	22.20	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	9.70700		0.00971		9.06880	0.00907	9.707	22.31	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	9.61230		0.00961		8.98210	0.00898	9.612	22.35	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	9.24490		0.00924		8.64670	0.00865	9.245	22.51	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	8.10340		0.00810		7.60180	0.00760	8.103	23.06	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.16700		13.16700		13.10170	13.10170		13.29	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	143.35120		0.14335		132.02540	0.13203	143.351	17.28	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.19180		13.19180		13.12640	13.12640		13.43	6,239,721.40	473	69,191.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	176.48700		0.17649		191.09210	0.19109	176.487	12.32	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	567.98370		0.56798		604.04860	0.60405	567.984	14.05	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	261.20040		0.26120		240.02690	0.24003	261.200	15.22	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	89.67560		0.08968		83.45910	0.08346	89.676	19.94	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.40920		13.40920		13.34140	13.34140		13.70	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.62030		13.62030		13.55130	13.55130		13.97	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	903.83450		0.90383		944.75560	0.94476	903.834	14.74	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	260.11940		0.26012		253.98950	0.25399	260.119	21.14	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			574.43200		574.43200		574.76100	574.76100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			583.41300		583.41300		583.76700	583.76700			0.00	0	0.00
AL37	On 05/02/2015	Index Future			461.98300		461.98300		462.71500	462.71500			0.00	0	116.00
AL37	On 07/05/2015	Index Future			469.20600		469.20600		469.96500	469.96500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			558.58600		558.58600		560.11000	560.11000			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			567.31900		567.31900		568.88700	568.88700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			508.14800		508.14800		508.87400	508.87400			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			516.09300		516.09300		516.84700	516.84700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			524.76900		524.76900		525.55000	525.55000			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.10510		9.10510		9.07820	9.07820		14.52	3,214,100.30	353	9,162.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	144.93580		0.14494		150.32550	0.15033	144.936	14.58	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	385.39520		0.38540		401.82690	0.40183	385.395	15.17	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	37.89460		0.03789		32.31000	0.03231	37.895	15.81	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	8.84220		0.00884		7.50310	0.00750	8.842	17.28	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.17860		9.17860		9.15150	9.15150		12.97	0.00	0	10,245.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.26290		9.26290		9.23330	9.23330		12.62	46,314.50	5	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.34410		9.34410		9.31390	9.31390		12.87	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.27390		9.27390		9.25490	9.25490		15.39	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.39270		9.39270		9.37320	9.37320		13.23	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			113.77200		113.77200		107.00870	107.00870			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			759.33000		759.33000		816.82000	816.82000			0.00	0	30.00

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		12.94300	12.94300		13.22050	13.22050		15.79	7,739,914.00	598	3,804.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.17440	13.17440		13.47480	13.47480		15.51	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.83080	1.83080		1.82820	1.82820		12.37	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.84030	1.84030		1.83870	1.83870		12.67	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		123.11218	123.11218		123.11822	123.11822			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.53861	123.53861		123.54802	123.54802			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		8.75951	91.59645		8.75025	91.67346			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.82362	89.24192		8.81379	89.32257			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		8.87647	90.75959		8.86616	90.84317			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		504.24200	504.24200		505.07400	505.07400			15,127,260.00	3	444.00
GOVI	On 07/05/2015	GOVI		512.12500	512.12500		512.98800	512.98800			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		520.73400	520.73400		521.62500	521.62500			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.69954	117.69954		117.70676	117.70676			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.55047	119.55047		119.56074	119.56074			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		124.11021	124.11021		124.11740	124.11740			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		126.06181	126.06181		126.07239	126.07239			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		126.56978	126.56978		126.57737	126.57737			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		127.19159	127.19159		127.20231	127.20231			0.00	0	0.00

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	134.09123	134.09123		134.09915	134.09915			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	136.20010	136.20010		136.21104	136.21104			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	223.29000	223.29000		223.39000	223.39000			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	226.79900	226.79900		226.90900	226.90900			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	230.63000	230.63000		230.74700	230.74700			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	604.86700	604.86700		605.06700	605.06700			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	614.63100	614.63100		614.84200	614.84200			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.05000	93.95000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.02000	93.98000		5.99000	94.01000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	5.97000	94.03000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	5.91000	94.09000		5.88000	94.12000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	5.90000	94.10000		5.85000	94.15000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	5.90000	94.10000		5.85000	94.15000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	5.91000	94.09000		5.84000	94.16000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	5.98000	94.02000		5.92000	94.08000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.10000	93.90000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.26000	93.74000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.38000	93.62000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.48000	93.52000		6.40000	93.60000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12430	0.12430		0.12410	0.12410			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12310	0.12310		0.12000	0.12000			35,452.80	288	144.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05950	0.05950		0.05920	0.05920		21.17	245,199.50	4,121	9,605.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05690	0.05690		0.04910	0.04910			880,243.00	15,470	68,489.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.12740	1.12740		1.12500	1.12500			5,637.00	5	316.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12850	1.12850		1.12620	1.12620			0.00	0	200.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13030	1.13030		1.12800	1.12800			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13250	1.13250		1.13030	1.13030			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.20491	127.43198		7.16511	127.80011		7.18	937,644,508.84	7,358	30,286.00
R186	On 05/02/2015	8.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.50	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.53	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.83	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.23598	129.42523		7.19439	129.80262		7.44	349,448,121.00	2,700	2,669.00
R186	On 07/05/2015	7.45	Put	1,186.37000	1.18637		1,088.37000	1.08837	1,186.370	7.42	0.00	0	50.00
R186	On 07/05/2015	7.80	Put	436.96000	0.43696		397.69000	0.39769	436.960	7.58	0.00	0	300.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future			7.25112		126.32612		7.20781	126.71208		7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	65.73000		0.06573		60.11000	0.06011	65.730	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.24938		128.57342		7.20432	128.96838		7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	149.63000		0.14963		137.99000	0.13799	149.630	7.75	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			285.18485		285.18485		285.09855	285.09855			0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.66944		289.66944		289.58889	289.58889			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.98843		235.98843		236.34518	236.34518			0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			239.69950		239.69950		240.06771	240.06771			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			6.92482		108.51109		6.87993	108.79363		5.42	325,533.27	3	8,859.00
R2023	On 07/05/2015	Bond Future			6.94876		106.28495		6.90150	106.57480		5.77	0.00	0	1,410.00
R2023	On 06/08/2015	Bond Future			6.95270		108.09204		6.90306	108.38867		5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	5.45000		0.00545		4.80000	0.00480	5.450	5.97	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			6.22749		108.13504		6.17687	108.25818		1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,480.46000		3.48046		3,603.60000	3.60360	3,480.460	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.21473		105.66050		6.15691	105.78841		1.78	0.00	0	2,000.00
R203	On 06/08/2015	Bond Future			6.13030		107.45728		6.06399	107.58924		1.62	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			7.64074		103.38899		7.62109	103.56652			0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future			7.67999		105.00622		7.65944	105.18931			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			7.82615		106.96120		7.80657	107.14975			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			7.86685		104.47961		7.84640	104.67404			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			7.89546		106.25674		7.87424	106.45623			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			7.93083		106.10779		7.92626	106.15713			0.00	0	36,014.00
R2037	On 07/05/2015	Bond Future			7.97147		107.76749		7.96651	107.82046			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.00206		105.34007		7.99679	105.39581			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			6.44347		106.35326		6.40330	106.49311		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.45449		108.01684		6.41023	108.16174		2.74	0.00	0	3,760.00
R204	On 06/08/2015	Bond Future			6.42443		105.81551		6.37579	105.96471		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	2.41000		0.00241		2.10000	0.00210	2.410	2.93	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			8.05074		108.04048		8.06122	107.91607			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.09096		109.73048		8.10146	109.60703			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.12194		107.21114		8.13255	107.08744			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.04078		112.10087		8.05128	111.97156			0.00	0	32,841.00
R2048	On 07/05/2015	Bond Future			8.07717		109.42471		8.08770	109.29616			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.10407		111.28522		8.11470	111.15639			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			6.61440		103.14987		6.57439	103.31867		3.65	0.00	0	35,234.00
R207	On 07/05/2015	Bond Future			6.63619		104.76335		6.59295	104.93757		3.62	0.00	0	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,306.12000		4.30612		4,478.51000	4.47851	4,306.120	3.89	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.62666		102.90077		6.58004	103.07978		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,318.16000		3.31816		3,479.85000	3.47985	3,318.160	3.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.57827		104.73136		6.52805	104.91524		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,380.62000		3.38062		3,538.02000	3.53802	3,380.620	3.66	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			6.73929		102.50841		6.69934	102.70683		4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.76089		100.71254		6.71829	100.91683		4.61	0.00	0	1,295.00
R208	On 06/08/2015	Bond Future			6.75756		102.42535		6.71229	102.63486		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	3.53000		0.00353		3.14000	0.00314	3.530	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.72797		100.84467		6.67985	101.05964		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	53.30000		0.05330		48.30000	0.04830	53.300	4.76	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			7.86040		85.80058		7.85081	85.88648		11.14	0.00	0	14,609.00

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 07/05/2015	Bond Future		7.89618	83.99519		7.88609	84.08473		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future		7.92142	85.42375		7.91091	85.51631		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	44.71000	0.04471	45.65000	0.04565	44.710	12.62	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		175.99457	175.99457		176.00555	176.00555			0.00	0	628.00
R210	On 07/05/2015	Bond Future		176.68728	176.68728		176.70285	176.70285			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		130.73552	130.73552		130.82186	130.82186			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		132.79137	132.79137		132.88240	132.88240			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		136.40260	136.40260		136.41119	136.41119			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		138.54763	138.54763		138.55973	138.55973			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		7.68579	96.88277		7.66116	97.09813		9.43	0.00	0	16,582.00
R213	On 07/05/2015	Bond Future		7.72112	94.85436		7.69551	95.07564		10.25	0.00	0	0.00
R213	On 06/08/2015	Bond Future		7.74462	96.46715		7.71810	96.69382		10.02	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		7.93047	87.26204		7.93594	87.20972		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future		7.96463	85.33636		7.96999	85.28552		12.95	0.00	0	0.00
R214	On 06/08/2015	Bond Future		7.98916	86.78720		7.99448	86.73707		12.71	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		20,435.53000	20,435.53000		20,372.16000	20,372.16000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.85980	4.85980		4.86280	4.86280		11.82	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.85000	4.85000		4.85570	4.85570		10.39	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.76200	1.76200		1.74710	1.74710			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.72220	1.72220		1.70650	1.70650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>3,012,899,272.06</b>	<b>210,883</b>	<b>4 019 025.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55543				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.58500	102.98979	6.58500	102.97155				0.00	0	1,461,465,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72427				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.59000	109.16426	7.59000	109.14179				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.27651				0.00	0	1,000,000,000.00
AA07	On 15/04/2021	Spot Bond	8.16500	109.09477	8.16500	109.07079				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.06200	10.00000	105.03400				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.42732				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.52077				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.45500	101.04890	8.45500	101.02578				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.17488	100.00000	11.14781				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.06223	10.84000	102.03247				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.70500	102.97180	6.70500	102.95309				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38701				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.97500	107.12709	7.97500	107.10395				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.14200	10.00000	106.11400				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.40500	125.34829	2.40500	271.40664				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.47517				0.00	492,000,000	123,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33751				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.87270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.90690			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.92957			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.39989			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17047			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.84480			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	91.07624		100.00000	90.85302			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14500	172.89642		2.14500	172.87624			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.73810		2.76000	163.71635			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.58756		2.17000	174.56709			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.61289		1.82000	186.59277			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.17125	81.23910		7.17125	81.22369			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.17125	81.23910		7.17125	81.22369			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80571			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45840			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30995			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.37000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59776			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.87500		109.03240		6.87500	109.01204			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26635			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.70000		93.88749		2.70000	107.81889			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000		102.54203		2.45000	161.77954			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30000		118.01309		2.30000	216.36879		3,220,000,000,000.00	1,400,000,000	700,000,000.00	
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	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.48500		98.98435		8.48500	98.96163			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	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.88850			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.50000			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		107.18664		9.63000	107.15895			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		8.56500	115.36587		8.56500	115.33929			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		7.87000	96.83865		7.87000	96.81812			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	112.49000			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		8.66000	114.60128		8.66000	114.57459			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04933			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.88905			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.32500	110.67248		7.32500	110.65049			599,917,500,000.00	81,900,000	1,631,000,000.00
ABS11	On 09/04/2021	Spot Bond		7.87500	110.38654		7.87500	110.36312			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.74500	102.40894		6.74500	102.39034			0.00	0	5,525,880,000.00
ABS6	On 01/06/2020	Spot Bond		7.96000	102.33904		7.96000	102.31709			499,888,000,000.00	62,800,000	770,000,000.00
ABS7	On 11/09/2026	Spot Bond		8.76000	103.67464		8.76000	103.65008			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.06000	105.91974		7.06000	105.89944			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.21500	217.19534		2.21500	275.15387			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.84000	126.36407		1.84000	129.16853			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.19000	129.26322		2.19000	131.84429			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00657		100.00000	0.00655			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	87.77672		100.00000	87.56872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.03500	106.48666		11.03500	106.45506			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.91394			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.07073		100.00000	6.05570			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.96092			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.62732			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.18437		100.00000	36.09477			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.86695			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.76433		11.00000	67.74496			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.18437		100.00000	36.09477			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	100.88385			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96689			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84680			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87184			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88285			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95203			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95203			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95176			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95176			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95231			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.91697			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00



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	100.67045			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85684			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.88164			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.89159			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.87159			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82678			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.36000	107.35756		8.36000	107.60642			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.04213			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.69547			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	87.94451			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	176.94048			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.00741			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.84672			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.84799			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.26454			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.84730			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95285			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41495			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98092			0.00	0	116,774,900.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.04699			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.84974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.89293		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75374		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73667		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76981		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83190		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79681		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75675		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76780		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	103.67642	10.23000	103.64784		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77866		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76177		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.43149		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	8.53000	105.63010	8.53000	105.60586		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82883		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.87488	1.75000	116.96898		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83598		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76862		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80380		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.82858		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77901		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05767		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28069		0.00		0	180,723,000.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.41311		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.77009		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81684			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.82363			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81123			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.85364			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.86665			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10690			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33714			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.86974			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.86974			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90774			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80876			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91897			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.75568			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90774			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.99517			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.88678			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.86818			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	128.41909			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.33904			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75917			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75222			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.34958			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79174			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.80380			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.76016			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.75917			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.83773			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17625			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.89291			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.95874			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.48013			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14369			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24561			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.97310		100.00000	24.91261			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.41861		100.00000	13.38539			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.37575			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.19002			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20821			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23242			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.18268			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.11000	101.22590		7.11000	101.20647			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.23277			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.26926			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.90000	105.56224		7.90000	105.53964			316,000,000,000.00	40,000,000	2,925,200,000.00
AIR02	On 30/04/2023	Spot Bond	8.66000	120.43449		8.66000	120.40644			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.75000	108.56169		6.75000	108.54178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond		8.22500	108.12595		8.22500	108.10188			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.32243		100.00000	14.29055			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.05500	109.41205		9.05500	109.38529			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.70000	166.21956		2.70000	166.19765			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13650			0.00	0	1,200,000,000.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98063			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65428			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.70296			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	100.83876			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.71688			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74811			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	100.79680			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88725			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24405			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	110.43000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.16840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.04319			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000	131.21439		2.55000	235.30793			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.57376			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	107.33514			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.31773			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	95.16990			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.50958			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83684			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.74572			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.56500	164.49999		2.56500	208.39479			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	28.74385		100.00000	28.67989			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.50221		100.00000	17.45887			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.60315		100.00000	17.55955			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.14891		100.00000	17.10645			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93571			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69956			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59568			0.00	0	300,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.00000	108.83792		8.00000	108.81447			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89546			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.24511			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65714			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.38996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		8.44500	106.48791		8.44500	106.46371			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.11500	106.73488		7.11500	106.71438			0.00	0	1,149,700,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	53.00842		100.00000	52.87715			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.27522			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		7.92500	107.99739		7.92500	107.97434			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.49273	103.23877		10.49273	102.28777			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.79311	101.35439		10.79311	101.13838			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.77879	101.34204		10.77879	101.14353			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84015			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.76649	101.28534		10.76649	101.15424			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		10.96296	102.80920		10.96296	102.91906			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85902			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85902			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85909			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.74273	101.16322		10.74273	101.00605			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.74162	102.40536		10.74162	101.34425			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.79311	101.35439		10.79311	101.13838			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.51327	102.02588		10.51327	101.65408			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.63557	98.14465		9.63557	101.44808			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81756			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79972			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79972			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	9.61354	102.57655		9.61354	101.90474			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.70000	101.63161		10.70000	101.67730			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77750			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.62500	75.58390		10.62500	99.86808			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74600			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.04331		9.28000	100.71608			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78862			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.40000	74.37602		10.40000	99.98786			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76638			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78491			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78491			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75749			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80220			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80220			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75897			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77614			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.80229			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59116			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63276			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.49273	103.43030		13.49273	102.49844			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.52264	102.44429		14.52264	102.55179			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		13.35403	102.76014		13.35403	102.03846			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.02436			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.02436			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.02436			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.06097			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89575			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	26.41542		100.00000	26.36530			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.08334		100.00000	20.03360			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.27809		100.00000	18.23284			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.28278		100.00000	11.25484			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.29190		100.00000	11.26362			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.64141		100.00000	13.60763			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.82005		100.00000	11.79078			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17664			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13649			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39609			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41877			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.52442		100.00000	8.50332			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.52442		100.00000	8.50332			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond		100.00000	81.29176		100.00000	81.11111		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond		2.11500	103.24588		2.11500	179.64636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	7.18000	106.38603		7.18000	176.34960			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.18000	107.68252		7.18000	176.52947			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.56500	106.86606		7.56500	106.84426			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	7.00000	102.75652		7.00000	102.73699			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98177			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14500			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14783			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15726			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16668			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19276			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	33.42444		100.00000	33.34167			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96126			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96044			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96017			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95691			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95256			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94396			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96186			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.47500	105.84970		7.47500	105.82824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01554			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11079			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.00600		100.00000	14.96884			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.00600		100.00000	14.96884			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.83381			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.11000	106.53763		10.11000	104.73153			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		100.00000	0.01487		100.00000	0.01449			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	58.18769		100.00000	58.07729			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.19507			0.00	0	100,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.22323			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		7.71000	72.20245		7.71000	104.91543			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.84008			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.61931			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.24270			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.43719			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23188			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29277			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40339			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.86334			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.62051			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	89.62966		100.00000	89.41105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.04469			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04611			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.11036			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.93470			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91410			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.54028			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.33581			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63814			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.49937			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.22503			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.19165			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.13374			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.98726			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.77958			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.67643			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.64242			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.86910			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.57355			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.53352			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.49787			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	100.00000	79.00433		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.56865		100.00000	26.50285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86635				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.52209				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.62500	112.14261	8.62500	112.11645				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	105.00480				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.52500	104.76436	8.52500	104.74020				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.60000	103.70343	11.60000	103.67113				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	98.26369				0.00	1,000,000,000	500,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.50000	100.06554	11.50000	100.03513				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.59236				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.51500	103.75071	8.51500	103.72680				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.08202				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.50000	103.23008	11.50000	103.19872				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.40599				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.37841				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.72989				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.19500	99.09733	9.19500	99.07273				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.03000	121.78656	9.03000	121.75701			7,224,000,000,000.00		800,000,000	400,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.31000	115.70856	9.31000	115.67964				0.00	0	200,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.19000	124.34599	8.19000	124.31842				0.00	0	200,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.59135				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.82500	105.36249	10.82500	105.33181				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.35480				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	104.21032				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14160		10.00000	106.11390			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62817			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96564			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.05052			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26163			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.40897			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68940			0.00	0	166,666,700.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71555			0.00	0	166,666,700.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74583			0.00	0	166,666,700.00
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	102.55980			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.53354			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.67232			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.79042			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84683			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50298			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.76578		10.11000	100.73833			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47375			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.43346		2.76000	122.41723			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	119.61169		3.14000	122.43843			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.42971		8.25000	103.40662			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.89000	129.41547		2.89000	123.52606			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.49135		2.40000	121.69113			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18060			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.00000	103.23165		8.00000	103.20940			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17137			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17472			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.05000	103.31718		8.05000	103.29478			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.05000	103.31718		8.05000	103.29478			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.10000	102.18191		8.10000	102.15963			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.86685			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.95292			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.56954			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35318			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43632			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.00138		9.35000	103.97555			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.00138		9.35000	103.97555			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33254			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.94379			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69771			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72709			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72864			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69771			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69771			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72469			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55404			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17646			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65368			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65368			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65368			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08119			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.33000	107.86801		8.33000	107.84371			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72272			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98200			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14626			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14150			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20194			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36574			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.59400			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37405			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.24714			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08011				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.92124				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.74363				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76909				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.09303				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.73995				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97063				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75576				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.03393				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200	10.00000	106.11400				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54606				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74765				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60700				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.92391				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57070				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72159				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70916				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.53734				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.18482				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.62543				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.00853				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.49151				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	130.93905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.80147			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.76500	100.76743		9.76500	100.74089			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.28500	102.42364		10.28500	102.39526			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67830			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.91960			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.76074			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04360			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.87811			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.53977		8.80500	102.14106			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80876			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04316			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	128.67036			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84542			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86026			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.91763			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88693			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22660			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.29839			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.96699			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67830			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	115.83062			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	116.03470			0.00	0	0.00
CLN339	On 28/07/2017	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
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06259			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68217			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21912			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.00677			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77667			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.88994			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.71726			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66285			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.30538			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22646			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.96666			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.06364			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.73733			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.53303		10.55000	103.70222			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	8.94500	112.42680		8.94500	113.59015			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.82222			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.13546			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.08500	113.85672		11.08500	115.27574			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.75138			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.11500	108.42695		11.11500	114.67084			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	9.54500	108.22662		9.54500	108.14302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.75138		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.04592		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.94898		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.80967		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.82670		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.82682		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70685		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	8.49500	110.07465	8.49500	109.99879		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.53741		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.89292		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	103.79061	10.55000	103.76113		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	103.95111	11.00000	101.30420		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.14128		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.90774		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12452		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	10.87500	111.14602	10.87500	111.04852		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.99462		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.82658		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.04619		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.88185		0.00		0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55651		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76163		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76909		0.00		0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond			0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond			0.00000	100.00000		0.00000	100.81372			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond			7.01000	40.22641		7.01000	40.83514			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			0.00000	100.00000		0.00000	182.61704			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			7.56500	106.86606		7.56500	150.17955			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond			7.18000	39.91889		7.18000	176.34960			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond			7.18000	40.35349		7.18000	176.52947			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	94.92641			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	94.88303			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.37699			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.37699			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond			0.00000	100.00000		0.00000	100.87684			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.82077			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.83184			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.36865			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.82363			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.04360			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond			0.00000	100.00000		0.00000	100.75023			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.80678			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.80176			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.80673			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000	100.00000		0.00000	101.52959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31610			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.93812		8.87000	107.44188			0.00	0	3,278,672,200.00
COJ04	On 05/06/2018	Spot Bond	7.87500	104.59760		7.87500	104.57541		140,474,279,137,500.00	17,838,003,700	6,887,567,900.00	
COJ05	On 05/06/2023	Spot Bond	9.13500	119.48036		9.13500	119.45104			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.91500	103.85996		7.91500	103.83781			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.70500	113.50596		8.70500	113.47925			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.72500	110.58262		8.72500	110.55668			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.09500	103.01532		9.09500	102.99015			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.91000	105.38655		9.91000	105.35855			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.91000	98.11302		9.91000	98.08695			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31531			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22751			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15366			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.26357		100.00000	10.23815			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.31861			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.75978			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.83390			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.21903			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.78047		100.00000	9.75625			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.47561		100.00000	12.44472			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.47000	104.76245		10.47000	103.71198			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.70089		100.00000	14.66448			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.22313		100.00000	6.20772			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.45827		100.00000	15.41999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.04795			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.20000	101.48783		7.20000	101.46801			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.11189			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97123			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29371			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	65.39176		100.00000	65.23335			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.04542			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.43397			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	103.36425			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.43298			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.06062			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.73571			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.21517			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92257			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70604			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		7.69500	107.66286		7.69500	107.64053			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.85000	112.36479		6.85000	112.34399			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		7.54500	107.61877		7.54500	107.59711		6,653,181,000,000.00	881,800,000	2,501,700,000.00	
DV23	On 27/02/2023	Spot Bond		8.15500	114.96163		8.15500	114.93666		298,031,814,500.00	36,545,900	1,148,914,000.00	
DV24	On 18/02/2024	Spot Bond		8.35500	112.67213		8.35500	112.64708			0.00	0	3,500,000,000.00
DV29	On 18/02/2029	Spot Bond		8.60500	116.54755		8.60500	116.52087			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65107			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.54937			0.00	0	0.00

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	100.81334			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.28817			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.85726			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.86994			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.44988			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77969			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02223			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.05000		128.91754		7.05000	128.89326			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.86440			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	2.35000		98.41080		2.35000	98.42532			0.00	0	23,700,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.99860		1.20000	134.70708			0.00	0	18,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.86776		2.15000	122.85337			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.07383		2.10000	111.06097			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.79096		2.11000	110.77821			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		103.20653		2.15000	103.19448			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.79919		2.33000	98.81360			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.59500		108.49592		8.59500	108.47070			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.44500		114.81830		8.44500	114.79207			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.96000		109.12359		8.96000	109.09716			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.24000		101.20340		9.24000	101.44000			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.38000		113.03437		9.38000	109.07847			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	101.48640			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.71470			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.95736			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.82021			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.82741			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31786			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.83725			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.74658			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	88.78457		100.00000	88.50000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	103.16787		100.00000	102.89638			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.89500	101.81037		10.89500	101.78133			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.37476			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.88419			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.67878			0.00	700,000,000	700,000,000.00
EQS07	On 09/04/2018	Spot Bond		8.98000	101.75554		8.98000	101.73099			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.51954			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.33883			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.57565			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.67380			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.43171			0.00	0	0.00

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	101.49040			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41997			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46889			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.43831			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41866			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.85000		103.73267		6.85000	103.71347			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.96000		109.05716		6.96000	109.03666			207,056,520,000.00	29,749,500	15,338,621,900.00
ES23	On 25/01/2023	Spot Bond	7.55000		114.60775		7.55000	114.58428			2,938,460,000.00	389,200	5,306,668,300.00
ES26	On 02/04/2026	Spot Bond	7.93000		101.96333		7.93000	101.94154			8,512,436,296,000.00	1,073,447,200	9,954,847,200.00
ES33	On 15/09/2033	Spot Bond	8.75000		91.41565		8.74000	91.47736			3,505,576,375,000.00	400,637,300	87,090,300,000.00
ES42	On 25/04/2042	Spot Bond	8.79500		99.18651		8.79500	99.16306			0.00	0	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.50311			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.55075			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38339			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19207			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.64614			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.45822			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.68479			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.17004			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.32392			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.11036			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.17136		100.00000	10.14672			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.89915		100.00000	9.87517			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.91999			0.00	0	0.00

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	99.59916			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.02731			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.09878			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		8.50000	100.89588		8.50000	100.87281			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91813			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91807			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.04108			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.29929			0.00	0	90,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.30708			0.00	0	700,000,000.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.32877			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.19500	107.16537		9.19500	105.34686			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.35000	109.74666		9.35000	109.71912			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92585			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.19000	130.98103		2.19000	131.84429			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.24500	126.80322		2.24500	274.55811			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.41500	104.07120		2.41500	110.61326			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.43000	102.76842		2.43000	162.13680			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.19000	119.87749		2.19000	219.78768		3,066,000,000,000.00	1,400,000,000	700,000,000.00	
FRBN04	On 15/09/2015	Spot Bond		7.14500	108.86370		7.14500	108.84258			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.73400	64.74430		7.73400	64.11733			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44000	41.51653		9.44000	40.60980			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	40.19967		9.68000	39.27988			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00

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		93.82316		100.00000	93.60136			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.56642			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97700			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84687			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92898			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	100.90774			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	100.86521			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03512			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	100.89292			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	100.94923			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	101.16872			0.00	0	0.00

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	101.13436			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	18.12718		100.09221	18.08225			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81074			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.54066			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08677			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.85610			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90887			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	100.91891			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83981			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84839			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10980			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83353			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.41965		13.22500	62.39709			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78596			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.78695			0.00	0	0.00

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	101.16694		0.00		0	0.00	
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.82263		0.00		0	0.00	
FRC169	On 31/01/2025	Spot Bond	3.64500	95.80603	3.64500	99.10389		0.00		0	0.00	
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.85829		0.00		0	0.00	
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.85829		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.58757		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67830		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.90368		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.80876		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.78992		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.17136		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.92454		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.68546		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.14873		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.04913		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06062		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.84046		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.08083		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78100		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.84839		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.84839		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87834		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55265		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.58221		0.00		0	0.00	

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	100.71529			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40816			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.89588			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38933			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69696			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32858			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32945			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20421			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18600			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20421			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18527			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.88859			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.99540		8.75000	101.97141			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.79111			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.99733		100.00000	9.97258			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.12707		100.00000	9.10448			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.58688			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.59141		100.00000	1.58746			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.88447			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	17.86628		100.00000	17.82300			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.81321			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.85760		100.00000	9.83319			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	19.01655		100.00000	18.97048			0.00	0	0.00

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	101.81317			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.80869			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.71679			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.88640			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.77004			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.00000	98.84269		3.00000	125.23990			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.62227			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.60069			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.60069			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.53771			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75725			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91184			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90687			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.13745			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.53000	114.41043		3.53000	121.12182			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92288			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.93188			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	105.63170		3.58000	120.74132			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.56000	103.42299		3.56000	120.89335			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.16000	100.27142		3.16000	125.89100			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.23000	101.34036		3.23000	134.92030			0.00	0	0.00



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	100.00006			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80672			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91691			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06486			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02690			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87115			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87016			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34416			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84847			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.31351		100.00000	11.28549			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	37.92974		100.00000	37.83581			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	82.43060		100.00000	82.18527			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	21.35874		100.00000	21.30585			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.07073		100.00000	6.05570			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	11.14265		100.00000	11.11506			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.30000	153.02677		5.30000	152.99582			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64060			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.02578			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.26425			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.45464			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.03901			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.13403			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.80557			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800	84.05966		2.05800	104.30030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.45000		102.23404		2.45000	134.02300			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.13974			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.17094		10.38000	100.14243			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.17094		10.38000	100.14243			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	99.95067			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.57160		2.59000	108.08928			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		211.00741		2.50000	210.31701			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.67814		2.56000	108.66431			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40760			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53000		210.12131		2.53000	209.42715			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97341			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		109.78526		2.50000	109.77147			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		106.96401		2.65000	106.95014			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.54113			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	42.31500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51307			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.00315		2.75500	104.99114			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		114.09787		2.65000	205.91346			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.43495		2.70000	204.47073			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.70798		2.43000	96.70872			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73000		160.72458		2.73000	203.61106			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.09827		3.03000	100.06177			0.00	0	0.00

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	2.36500		125.71014		2.36500	272.19044			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25500		126.71170		2.25500	274.35985			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97500		120.32507		2.97500	260.52624			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.66000		100.55693		2.66000	127.96532			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.01966			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.19000		131.85974		2.19000	127.81293			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20406			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46410			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.83978			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.10336		2.43000	108.08988			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.02902		104.97509	23.96688			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.99679		101.07593	27.92678			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.69205		100.44759	20.64061			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.39084		100.76967	26.32503			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	2.02000		119.89016		2.02000	119.87658			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	2.36000		96.79758		2.36000	111.16179			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.70646			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.53679		2.39000	110.86221			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.45645			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45500		124.89772		2.45500	342.63571			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.67393			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.34524			0.00	0	0.00

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	6.23500		103.59636		6.23500	103.57879			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.95000		104.57961		6.95000	104.55987			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.24500		106.13030		7.24500	106.10944			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.37000		111.85818		7.37000	111.83595			0.00	0	1,540,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.79000		106.60748		7.79000	106.58498		1,110,854,000,000.00	142,600,000	1,007,700,000.00	
FRX20	On 01/10/2020	Spot Bond	8.01500		106.16258		8.01500	106.13967			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.57500		98.48114		8.57500	98.45830			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.66000		115.12869		8.66000	115.10188			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.00000		104.07022		9.00000	106.64952			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.41500		104.84107		9.41500	104.81486			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.38000		88.54018		9.38000	88.51788			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72152			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.73156			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.75660			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.79670			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.82677			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.95689			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	101.28940			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.34577			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.19374			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.39657			0.00	0	0.00

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	101.45300			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.50001			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.70678			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.47722			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49923			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.27500		105.23014		8.27500	105.20670			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	101.79897			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.08556		100.00000	10.06059			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.50146		100.00000	17.45812			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.02156		100.00000	10.99267			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.03960			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04113			0.00	0	400,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04303			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.04566			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	102.17010			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.27591			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.83927			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.00374			0.00	0	0.00

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	101.49286			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56166			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.33812			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04736			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.53895		100.00000	10.51342			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38960			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.92082			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.90357			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.90235			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.81590			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	106.46252			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.19364			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.93980	100.63306		6.93980	99.94159			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20212			0.00	0	0.00

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	7.94117	100.49899		7.94117	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.21302			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197	100.51060		8.39197	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.22633			0.00	106,000,000	53,000,000.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19984			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30925			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31963			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.79333			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.30500	107.35939		8.30500	107.33566			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.27000	111.03692		7.27000	111.01537			380,221,000,000.00	52,300,000	854,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06500	128.46424		2.06500	278.15593			125,965,000,000.00	61,000,000	8,730,500,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06500	131.28418		2.06500	284.26179			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.69500	105.12033		8.69500	105.09602			137,381,000,000.00	15,800,000	14,264,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.69500	105.21934		8.69500	105.19500			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.59089		100.00000	22.53494			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	56.87563		100.00000	56.73479			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.17988		100.00000	27.11256			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00

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		88.09093		100.00000	87.88218			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.14200		10.00000	106.11400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.46594		1.75000	117.45357			7,681,100,000,000.00	4,389,200,000	88,450,400,000.00
I2038	On 31/01/2038	Spot Bond	1.83000		123.86377		1.83000	123.85046			11,771,109,000,000.00	6,432,300,000	98,530,076,700.00
I2046	On 31/03/2046	Spot Bond	1.83000		126.31862		1.83000	126.30497			1,830,000,000,000.00	1,000,000,000	72,376,508,900.00
I2050	On 31/12/2050	Spot Bond	1.87000		133.82517		1.87000	133.81052			0.00	0	60,100,076,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.03500		104.33044		7.03500	104.31049			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.18720			0.00	6,220,000,000	2,910,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07693			0.00	0	830,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.60000		105.57788		7.60000	105.55613			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.17500		111.49214		7.17500	111.47043			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.42000		104.90474		7.42000	104.88397			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.88480			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.00000		100.96457		2.00000	128.76556			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.26000		103.14342		2.26000	131.25820			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61830			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.14980			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.29500		106.94558		7.29500	106.92453			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06966			0.00	200,000,000	460,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.84332			0.00	21,000,000,000	10,500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.53680			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.14200		10.00000	106.11400			0.00	0	0.00



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	7.83000	101.40536		7.83000	101.38397			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.22000	96.38749		8.22000	96.36604			491,556,000,000.00	59,800,000	2,492,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74949			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.37500	102.27157		7.37500	102.25123			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.27000	103.53977		8.27000	103.49525			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80378			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.90765			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.05552		7.90000	99.03467			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.61000	101.47019		7.61000	101.44960			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.89754			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.46601			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	6.94500	106.85667		6.94500	106.83684			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.57000	109.75334		7.57000	109.73118			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.57500	115.01739		8.57500	114.99115			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56452			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03551			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98185			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.98153			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.98108			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00714		100.00000	0.00712			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19617			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.11975			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	7.84500	104.49757		7.84500	104.47548			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.31469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.35888			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.91000		105.84779		8.91000	105.82230			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.38889		5.00000	101.37515			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.38889		5.00000	101.37515			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.97316		5.00000	99.95974			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.39349		5.00000	101.37973			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.51016		4.00000	101.49906			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.13801		4.00000	101.12700			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		42.18602		100.00000	42.08156			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		42.01986		100.00000	41.91580			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		42.01986		100.00000	41.91580			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.69980		9.20000	107.67319			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.70356			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.17666		100.00000	8.15641			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28136			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.35000		103.38569		8.35000	103.36229			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.40120			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.06051		100.00000	16.02160			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		82.43060		100.00000	82.18527			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.55555		100.00000	13.52198			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		18.15371		100.00000	18.09905			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.22053		100.00000	1.21819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN277U	On 30/06/2021	Spot Bond	100.00000		8.95168	100.00000	8.92951				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.10155	100.00000	10.07567				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.84548	100.00000	9.82111				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.87592	100.00000	28.80442				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		69.39163	100.00000	69.25996				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000		99.91377	6.30000	99.81050				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.79330	6.30000	99.69028				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.67313	6.30000	99.57035				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000		99.54618	6.40000	99.44203				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.30352	6.40000	99.19988				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.80353	6.50000	98.69933				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.68199	6.50000	98.57805				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.56074	6.50000	98.45706				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.72714				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.49273		102.67859	10.49273	101.93934				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.49273		101.43569	10.49273	101.16805				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.88548				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.86883				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.09528	6.50000	102.07733				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.88302				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.45394				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.88436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31014			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.84767			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.09224			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.55871			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43352			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.30195			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28742			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29751			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.49534			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.41949			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.95239			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23965			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.11849			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	102.18894			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39709			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32209			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.32613			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.11000	103.95691		8.11000	103.93421			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54603			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.55873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.56722			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27223			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.28563			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.73668			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.64500		105.25701		8.64500	105.23240			0.00	0	2,750,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83645			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.86500		107.81981		7.86500	107.79683		1,083,797,000,000.00		137,800,000	1,622,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.48845			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.35306			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.76350			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.90090			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.21500		101.96774		8.21500	101.94552			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.42719			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.23963			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.35000		96.26627		3.35000	125.76634			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.56315		3.61000	147.93885			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.62264			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.38395			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.24479			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.11031			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.71472			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		97.35091		3.75000	98.18537			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000		97.26975		3.75000	104.72612			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.19251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.86642			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.45000		115.13477		9.45000	115.10541			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03864			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000		141.03358		3.71000	141.01114			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000		99.87932		6.30000	99.77612			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000		99.75894		6.30000	99.65598			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000		99.63884		6.30000	99.53613			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000		99.51144		6.40000	99.40737			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000		99.39004		6.40000	99.28623			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000		99.26895		6.40000	99.16538			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.76877		6.50000	98.66465			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000		98.52616		6.50000	98.42254			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.71643			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.42837			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.14200		10.00000	106.11400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.28754			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46675			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34022			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.44540			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.20386			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34287			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34935				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.32993				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19242				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.98061				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.84741				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.46805				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.20378				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.19176				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.50474				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.36380				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.03743				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.98276				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78779				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.62365				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.63932				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.63932				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.17000	104.44763	8.17000	104.42452				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	11.99382	100.00000	11.96698				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.17444	100.00000	10.14924				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18002				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.26500	105.49088	8.26500	105.46729				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.98005				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.52874				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.26450			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03572			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14988			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.01500	102.24603		7.01500	102.22666			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.81174			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.49298			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22337			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	97.77473		100.00000	97.51743			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.95963			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05345			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	38.73758		100.00000	38.64373			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.66146			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	89.95195		100.00000	89.73467			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95071			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98533			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.12323			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	63.84496		100.00000	63.69029			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.58741			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.87881			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	7.56000	151.39495		7.56000	151.36392			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71870			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72412			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18009			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73691			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.66579			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.22000	103.15428		9.22000	103.12861			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90187			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.97500	102.82757		7.97500	102.80572			1,622,912,500,000.00	203,500,000	3,605,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.02500	77.88946		8.02500	101.37687			0.00	0	50,000,000.00
LGL04	On 14/08/2020	Spot Bond	8.40000	107.51221		8.40000	107.48817			908,040,000,000.00	108,100,000	752,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.11014			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.33787			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.53500	102.30982		9.53500	102.28364			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45670			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.90394			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.47178			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.60714			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.86897			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33709			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86173			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.43151			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.90918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.30646			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.83111			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.50228			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.72677			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.74694			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76638			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30667			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.70292			0.00	4,000,000,000	2,400,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39010			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79483			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16366			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.49359			0.00	0	440,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24257			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28084			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.84473			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.78365			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.77854			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94661			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	97.72779		100.00000	97.47129			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.00539		100.00000	35.91623			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.53138		100.00000	20.48053			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.33757		100.00000	15.29959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.42087		100.00000	15.38268			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.49245		100.00000	18.44765			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.83000		106.83823		7.83000	106.81569			237,249,000,000.00	30,300,000	601,600,000.00
MBSA02	On 15/04/2019	Spot Bond	7.85000		106.29241		7.85000	106.26993			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.94863			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.34131			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.48388			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.50447			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.11000		105.02710		7.11000	105.00694			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.82000		105.67201		7.82000	105.64962			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.52000		108.33376		8.52000	108.30880			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.72652			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.75160			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.57000		107.50737		8.57000	107.48205			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.18500		103.96836		7.18500	103.94810			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.29888			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.03500		102.99743		8.03500	102.97514			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.87389			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.39500		115.63333		8.39500	111.55690			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.33774			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.73935		100.00000	23.68056			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.42808			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.73500		102.95557		7.73500	102.93412			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.13500		101.40914		7.13500	101.38994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond		7.72500	105.72766		7.72500	105.70552			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.32185		100.89771	7.30397			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.41655		100.61875	7.39849			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	101.52854			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.65162			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.79494			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.70978		100.00000	0.70806			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.70978		100.00000	0.70806			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		7.94000	103.43615		7.94000	103.41390			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.13436		7.59000	99.11395			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.09000	105.30534		8.09000	105.28227			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		7.84500	110.76578		7.84500	110.74224			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.35461			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.27500	112.72850		8.27500	112.70326			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.43508			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.20500	106.19640		8.20500	106.13053			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.35091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.50791			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24581			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.27787			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56340			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58932			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.60594			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.51687			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00500		106.07574		7.00500	106.05556			208,048,500,000.00	29,700,000	801,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.82997			0.00	0	1,247,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.65000		118.74630		7.65000	118.72168			861,390,000,000.00	112,600,000	2,856,400,000.00
NBK4	On 28/10/2024	Spot Bond	9.73500		40.44157		9.73500	40.43128			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.93500		103.27030		6.93500	103.25097			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30656			0.00	0	200,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.20555			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.21000		105.61810		7.21000	105.59744			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73066			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.51489			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.93280			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47726			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29628			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26698			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.34546			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18326			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.03926			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98017			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.73264			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53529			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58208			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78417			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74407			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14621			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71947			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70255			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70205			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.96307			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.80876			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		8.90500	113.39506		8.90500	114.57010			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.80380			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		8.94000	112.07532		8.94000	113.56566			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.80876			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72739			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76696			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.81669			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.82660			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.72500	105.58102		7.72500	105.55891			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.04528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.00561			0.00	0	200,000,000.00
NED15	On 08/04/2024	Spot Bond	9.03000		111.14853		9.03000	112.13498			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.32910			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.33765			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.31372			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40655			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		120.44851		9.44500	120.41781			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.73746			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.14200		10.00000	106.11400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26500		168.87418		2.26500	168.85393			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		95.35908		2.61000	137.63752			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.62000		107.76732		7.62000	107.74506			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.91152			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.25000		110.89491		8.25000	111.22414			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31252			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33214			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.24162			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.28597			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.25939			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.45000		110.88813		8.45000	113.76580			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28603			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.31256			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.29484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		8.65000	110.88165		8.65000	111.20239			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34809			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.33029			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.33915			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.66667			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.55873			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.36573			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		7.57500	117.30569		7.57500	117.28173			0.00	0	3,200,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.29500	125.30020		8.29500	125.27207		16,590,000,000,000.00	2,000,000,000	2,300,000,000.00	
NRA023	On 31/05/2023	Spot Bond		2.16000	172.60519		2.16000	172.58498			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.00000	127.41779		9.00000	127.38698			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.48932			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	100.36022			0.00	1,340,000,000	670,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.06069			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.29452			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.47304			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.83162			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.48928		100.00000	18.44449			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	55.61452		100.00000	55.47681			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.02500	103.63102		7.02500	103.61136			7,025,000,000.00	1,000,000	14,432,842,600.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.41267			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond	8.77000	104.73901		8.77000	103.43921			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50609			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09044			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98351			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.14838			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77269			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.76307			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.10090			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.49500	107.09357		8.49500	107.35128			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01789			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01840			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01863			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01915			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02134			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.02185			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.95823			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.98000	47.36178		6.98000	47.35285			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.03500	109.56040		6.03500	109.54240		1,088,150,732,931,000.00	80,306,666,600	09,706,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.00000	96.37651		6.00000	96.36077			0.00	0	5,000,000,000.00
R159	On 15/09/2016	Spot Bond	6.10000	116.33360		6.10000	116.31429		3,312,915,302,730,000.00	43,100,869,300	73,868,576,300.00	
R159P	On 15/09/2016	Spot Bond	5.93000	90.94446		5.93000	90.92978			0.00	0	0.00

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	Spot Bond	7.20000	127.18040	7.16000	127.52668			2,073,297,332,240,000.00	76,846,851,700	70,464,942,600.00
R187P		On 21/12/2026	Spot Bond	6.90000	44.62977	6.90000	44.62145			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	6.82000	42.12060	6.82000	42.11284			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.75000	284.61870	1.75500	284.48509			12,408,900,000,000.00	7,090,800,000	20,167,200,000.00
R202		On 07/12/2033	Spot Bond	1.71000	235.52002	1.70000	235.83674			87,813,288,000,000.00	51,352,800,000	78,897,627,500.00
R2023		On 28/02/2023	Spot Bond	6.92000	108.29688	6.87500	108.56087			4,089,992,257,712,000.00	91,039,343,600	38,463,441,900.00
R203		On 15/09/2017	Spot Bond	6.22500	107.92156	6.17500	108.02654			2,907,571,257,622,500.00	67,079,720,100	65,886,270,000.00
R2030		On 31/01/2030	Spot Bond	7.61500	103.36592	7.61500	103.34494			3,653,823,937,517,000.00	79,819,295,800	01,894,597,700.00
R2032		On 31/03/2032	Spot Bond	7.80000	106.94302	7.80000	106.92055			840,456,859,320,000.00	07,750,879,400	16,813,878,600.00
R2037		On 31/01/2037	Spot Bond	7.92000	105.95236	7.92000	105.93001			1,736,320,127,256,000.00	19,232,339,300	54,577,500,000.00
R204		On 21/12/2018	Spot Bond	6.44000	106.14330	6.40000	106.26525			1,529,082,656,444,000.00	37,435,195,100	28,488,281,300.00
R2044		On 31/01/2044	Spot Bond	8.05500	107.70831	8.05500	107.68520			2,542,560,750,000,000.00	15,650,000,000	38,190,000,000.00
R2048		On 28/02/2048	Spot Bond	8.04500	111.75629	8.04500	111.73194			561,105,569,202,000.00	69,745,875,600	13,687,825,600.00
R207		On 15/01/2020	Spot Bond	6.61000	102.94625	6.57000	103.09760			3,312,418,026,230,000.00	01,122,243,000	48,010,857,300.00
R208		On 31/03/2021	Spot Bond	6.73500	102.30604	6.69500	102.48709			3,522,444,678,579,000.00	23,005,891,400	10,875,616,600.00
R209		On 31/03/2036	Spot Bond	7.85500	85.63115	7.84500	85.70273			2,821,911,015,382,000.00	59,250,288,400	96,013,470,500.00
R210		On 31/03/2028	Spot Bond	1.71000	175.64524	1.71000	175.62683			384,750,000,000.00	225,000,000	16,986,000,000.00
R211		On 31/01/2017	Spot Bond	1.33000	130.47599	1.30000	130.54041			5,226,900,000,000.00	3,930,000,000	55,190,000,000.00
R212		On 31/01/2022	Spot Bond	1.69000	136.13187	1.69000	136.11774			4,258,800,000,000.00	2,520,000,000	17,761,600,000.00
R213		On 28/02/2031	Spot Bond	7.68000	96.69147	7.65500	96.89036			4,606,930,120,704,000.00	99,860,692,800	67,374,714,700.00
R214		On 28/02/2041	Spot Bond	7.93000	87.04186	7.93000	87.02316			5,129,645,118,364,000.00	46,865,714,800	73,107,214,800.00
R227C		On 15/03/2015	Spot Bond	6.16000	99.24627	6.16000	99.22965			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.00000	96.37651	6.00000	96.36077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond		5.92000	93.65119		5.92000	93.63610			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.93000	90.94446		5.93000	90.92978			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.07000	97.67713		6.07000	97.66127			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.94000	94.90789		5.94000	94.89262			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.92000	92.19536		5.92000	92.18059			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.98000	89.44613		5.98000	89.43165			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.15000	86.50712		6.15000	86.49273			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.20000	83.80871		6.20000	83.79465			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.40500	80.74248		6.40500	80.72850			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.38500	78.29599		6.38500	78.28247			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.36500	75.93835		6.36500	75.92528			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.35500	73.63106		6.35500	73.61841			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.53000	70.71399		6.53000	70.70150			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.51000	68.55638		6.51000	68.54431			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		6.61500	65.96509		6.61500	65.95330			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		6.58500	63.98110		6.58500	63.96971			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.55500	62.07482		6.55500	62.06382			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.52500	60.24285		6.52500	60.23223			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.48500	58.52952		6.48500	58.51926			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.44500	56.88699		6.44500	56.87707			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.10000	51.92715		7.10000	51.91720			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.06000	50.33895		7.06000	50.32936			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.02000	48.81823		7.02000	48.80898			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		6.98000	47.36178		6.98000	47.35285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	6.94000		45.96658		6.94000	45.95797			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.90000		44.62977		6.90000	44.62145			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.86000		43.34863		6.86000	43.34060			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.82000		42.12060		6.82000	42.11284			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.33407			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.08046			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.78047			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.58160			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.17067			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.57626		100.00000	22.52156			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.58920		100.00000	13.55555			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		23.81716		100.00000	23.75819			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		67.04951		100.00000	66.88708			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.98982		100.00000	30.91134			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.67518		100.00000	16.63217			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.53400		100.00000	8.52204			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.39114		100.00000	13.35661			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.45025		100.00000	11.42073			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.55949		100.00000	9.53484			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.72388			0.00	200,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01678			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08883			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.31144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.37893			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.65542			0.00	3,000,000,000	1,500,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.11921			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22880			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.23144			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.67905			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.27799			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.79590			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.04541			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.14590			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26545			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.10075			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.90409			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.16826			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	84.68492			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.21345			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.48663			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.24095			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.92095			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.85321			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.29674			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.17056		12.35000	108.13534			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.81868		100.00000	15.78037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.52817			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78618			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.08278		100.00000	4.07267			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.14721		100.00000	22.09237			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		40.76179		100.00000	40.66304			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.63154		100.00000	13.61483			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.08043		100.00000	33.99787			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.17247			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.15795			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.99500		112.25409		7.99500	112.22991			430,930,500,000.00	53,900,000	1,395,600,000.00
RW23	On 10/12/2023	Spot Bond	8.12500		109.91815		8.12500	109.89409			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.88500		94.10578		8.88500	112.07836			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.30580			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.30000		107.84223		7.30000	107.82087			73,000,000,000.00	10,000,000	1,160,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.14200		10.00000	106.11400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.23952			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.22500		105.11184		8.22500	105.08856			0.00	0	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.94280			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.23127			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.64599			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.04289			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.04233			0.00	700,000,000	350,000,000.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.50061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK21	On 28/01/2025	Spot Bond	100.00000		0.01666	100.00000	0.01662				9,570,000,000,000,000.00	95,700,000,000	75,000,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.74500		102.63389	6.74500	102.61532				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.90000		103.93007	7.90000	103.90795				0.00	0	4,470,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.49500		108.64574	7.49500	108.62366				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.35745	7.96000	108.33408				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.28500		108.77642	7.28500	108.75492				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.57500		104.66465	7.57500	104.64316				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.43000		108.68616	7.43000	108.66426				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000		108.66750	7.46000	108.64552				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.90209				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.50719				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.22500		107.12161	7.22500	107.10061				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.56939				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.77540				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	104.68073				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.16500		110.90777	8.16500	110.88338				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.06000		108.96503	9.06000	108.93835				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	101.64479				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.46617				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.55068				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	103.67809				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.98000		104.79466	7.98000	104.77201				2,303,826,000,000.00	288,700,000	859,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.48947	100.00000	18.44877				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.41500		115.17060	8.41500	115.14481				0.00	0	3,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.16635			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	7.92500		103.90837		7.92500	103.88620			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.07000		95.37349		9.07000	95.35013			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.92550			0.00	700,000,000	1,150,000,000.00
SBS31	On 27/06/2027	Spot Bond	8.81000		108.52681		8.81000	108.50112			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.79322			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.81490			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	8.96000		110.91635		8.96000	110.88949			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	100.00000		8.58993		100.00000	0.00000			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	100.00000		1.44115		100.00000	0.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.39500		102.78213		8.39500	102.75879			502,021,000,000.00	59,800,000	203,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.10000		106.49636		7.10000	106.47583			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.36500		125.71014		2.36500	272.19044			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.94500		101.07289		1.94500	128.90390			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		19.01209		100.00000	18.96395			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31551			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.44687		100.00000	23.38881			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.33632		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.57000		113.53508		2.57000	127.34281			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.09528		6.50000	102.07733			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.23241			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65289			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05769			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.20500	101.90512		8.20500	101.88262			403,686,000,000.00	49,200,000	311,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83583			0.00	0	12,730,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57491			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.76847			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.91261		100.00000	24.85225			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99564			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	94.40000		100.00000	94.08533			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96560			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	35.38588		100.00000	35.29826			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	31.59347		100.00000	31.51524			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.87798		100.00000	31.79904			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.51500	107.71818		8.51500	107.64377			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20434			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54379			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.35000	107.65760		7.35000	107.63649			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.00000	108.21514		8.00000	106.04307			1,600,000,000,000.00	200,000,000	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	7.57500	104.66465		7.57500	104.64316			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.40030			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.53656			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.87346			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.35731			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.39418			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.71573			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.27500	103.94119		7.27500	103.92079			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21903			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51472			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25638			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.24500	101.53402		8.24500	101.51149		1,639,106,000,000.00	198,800,000	925,900,000.00	
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29062			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69084			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.04064			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.30300	94.84917		8.30300	94.82798			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.79500	97.18853		7.79500	97.16812			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.83000	97.92831		7.83000	97.90754			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90192			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.35500	105.18666		7.35500	105.16568			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50000	109.36815		2.50000	109.77147			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.35000	103.01140		7.35000	102.99098			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.42600		8.22500	101.40356			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	8.92000	112.54469		8.92000	112.51771			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13047			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.00500	86.04393		9.00500	86.02300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.15035			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.23686			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.24540			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.67898			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.27337			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.76426			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.25896			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.78972		0.00000	99.90918			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	99.45504	100.00000	99.72678				0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.72420			0.00	3,600,000,000	900,000,000.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.65440			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.53531			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.30947			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.29169			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.17160			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91370			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91359			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63803			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.85098			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63358			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.49500	107.99506		6.49500	107.97610			0.00	0	40,280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.77000	111.78290		7.77000	111.75949			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.34787		100.00000	43.24285			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17425			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.91159			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13661			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22113			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70147			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.73660			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28448			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	100.00000	69.15881		100.00000	100.00000			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	100.00000	37.44600		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.35000	101.90512		7.35000	101.88480			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.18292			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.18768			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.23366		7.83000	100.21240			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18030			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18625			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19699			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.18030			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.18625			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.05215		7.16000	100.19452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.19792				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19697				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.21976				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21667				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.30901				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29852				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18006				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18768				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.25999	8.73000	100.18901				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.17934				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18625				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.87000	103.89819	7.87000	101.16515				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18131				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.18982				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.19840				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.19578				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.19856				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.21929				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.21833				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.21409				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.29268				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.29361				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.29508				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	101.36653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A2		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.41261			0.00	0	0.00
TH12A3		On 21/08/2019	Spot Bond	8.17000	104.53722		8.17000	107.52932			0.00	0	0.00
TH12A4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.26261			0.00	0	0.00
TH12A5		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.32141			0.00	0	0.00
TH12A6		On 21/08/2019	Spot Bond	8.08000	104.86042		8.08000	104.71565			0.00	0	0.00
TH12A7		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A8		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A9		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.53235			0.00	0	0.00
TH12B2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.39698			0.00	0	0.00
TH12B3		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.67956			0.00	0	0.00
TH12C2		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.53120			0.00	0	0.00
TH12C3		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.27590			0.00	0	0.00
TH12D2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.07493			0.00	0	0.00
TH12D3		On 21/08/2019	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19006			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.93081		101.06155	5.91598			0.00	0	0.00
THE8A2		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1		On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47418			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.18642			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18885			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18642			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.18885			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.19006			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18496			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18885			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20221			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.20221			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20221			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22162			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22647			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22041			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31704			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.32305			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.16500	104.11066		7.16500	104.09059			550,988,500,000.00	76,900,000	1,041,100,000.00
TL20	On 22/02/2020	Spot Bond	8.52000	89.59181		8.52000	89.54214			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.10500	107.26584		7.10500	107.24515			1,401,816,500,000.00	197,300,000	29,388,000,000.00
TN20	On 17/09/2020	Spot Bond	8.37500	113.25176		8.37500	113.22611			1,240,807,337,500.00	148,156,100	19,854,956,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.95729		100.00000	0.95491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	8.58000	115.96508		8.58000	115.93817			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	8.84500	108.63298		8.84500	108.60743			44,431,477,680,000.00	5,023,344,000	17,183,344,000.00
TN27	On 14/11/2027	Spot Bond	8.92000	101.69411		8.92000	101.66960			2,265,680,000,000.00	254,000,000	7,990,500,000.00
TN30	On 09/10/2030	Spot Bond	9.31500	112.87561		9.31500	112.84738			102,465,000,000,000.00	11,000,000,000	8,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.84000	111.74117		9.84000	111.71169			211,560,000,000,000.00	21,500,000,000	10,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97139			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.35247			0.00	0	5,294,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.48769			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.52509			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.52895			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.71362			0.00	0	100,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.09663			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.52705			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51960			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.14200		10.00000	106.11400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46981			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47913			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31194			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33166			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.87253			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.92573			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.95527			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.96118			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.12619			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.48949			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	10.93767		100.00000	10.91117			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.84667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.35889			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32886			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.08371			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.83357			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.58623			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.84880			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.58597			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.98372			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.78180			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.49317			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.18958			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.91512			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.14702			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.02429			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.85472			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40584			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.03747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	93.41403			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.47626		100.00000	14.44118			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	102.01062			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12798			0.00	4,000,000,000	1,000,000,000.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.11035			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09273			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.75884			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.77527			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.68589			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.63281			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.22862			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	107.60596			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12161			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	106.82719			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.09500	116.71881		8.09500	116.69322			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
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.19154		100.00000	8.17496			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.00203		100.00000	7.98584			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56871			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC06	On 29/07/2015	Spot Bond	100.00000		69.23869	100.00000	69.11211				2,440,000,000,000,000.00	24,400,000,000	8,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.60926				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.66096				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.66318				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.62041				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.63670				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.68992	100.00000	7.67436				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.50043	100.00000	7.48525				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022	100.00000	0.00022				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.49000		109.61436	6.49000	109.59502				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.79000		235.70875	1.79000	235.68370				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.35500		102.37881	6.35500	102.36135				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.67500		106.46354	6.67500	106.44423				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.95500		109.05648	6.95500	109.03588				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.19500		109.39721	7.19500	109.37585				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.23500		110.36046	7.23500	110.33880				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.98500		97.56823	5.98500	97.55262				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.91500		95.89105	5.91500	95.87569				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.98500		97.55262	5.98500	97.53702				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.34500		74.71849	6.34500	74.70560				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		60.57155	100.00000	60.45664				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		32.06128	100.00000	32.00046				0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>66,639,212,672,854,000.00</b>	<b>10,469,839,800</b>	<b>65 235 078 100.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
------------------	--------	------------	-----------	-----------	-----------	--------------	----------------	-------------------	------------	---------------	------------------	---------------

<b>Grand Total:</b>										66,639,215,685,753,300.00	10,470,050,683	165 239 097 125.00
---------------------	--	--	--	--	--	--	--	--	--	---------------------------	----------------	--------------------