



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 05/03/2015	Any day expiry	11.73430	11.73430		11.67610	11.67610		14.51	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	132.35370	0.13235	98.79710	0.09880	16.05	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry			11.74190	11.74190	11.68340	11.68340	13.73	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	323.44030	0.32344	274.88920	0.27489	15.18	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry			11.74760	11.74760	11.68880	11.68880	13.74	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.75510	11.75510	11.69590	11.69590	13.24	301,412,519.10	25,641	1,059,791.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00350	0.00000	0.05260	0.00005	19.56	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.02760	0.00003	0.12550	0.00013	19.18	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.13930	0.00014	0.27690	0.00028	18.85	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.42000	0.00042	0.61950	0.00062	17.81	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.51330	0.00051	0.77070	0.00077	17.37	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.60460	0.00060	0.92030	0.00092	17.02	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.63010	0.00063	0.96240	0.00096	16.93	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.96310	0.00096	1.51820	0.00152	16.06	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	1.50160	0.00150	2.43280	0.00243	15.18	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	756.60160	0.75660	698.33280	0.69833	15.18	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	511.81690	0.51182	457.65400	0.45765	13.76	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	9.69500	0.00970	16.32270	0.01632	13.71	0.00	0	9,950.00

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	11.35	Put	13.73670	0.01374	22.29230	0.02229	13.737	13.66	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	374.21050	0.37421	325.84840	0.32585	374.211	13.61	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	356.79830	0.35680	309.44910	0.30945	356.798	13.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	21.69830	0.02170	33.54910	0.03355	21.698	13.58	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	27.73520	0.02774	41.77980	0.04178	27.735	13.54	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	314.53870	0.31454	269.96570	0.26997	314.539	13.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	258.91960	0.25892	218.77060	0.21877	258.920	13.46	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	251.35510	0.25136	211.88300	0.21188	251.355	13.45	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	46.25510	0.04626	65.98300	0.06598	46.255	13.45	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	215.11250	0.21511	179.16080	0.17916	215.113	13.40	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	181.69690	0.18170	149.43250	0.14943	181.697	13.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	104.96330	0.10496	138.82520	0.13883	104.963	13.27	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	124.14470	0.12414	103.48010	0.10348	124.145	13.24	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	119.88300	0.11988	99.96440	0.09996	119.883	13.32	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	72.67040	0.07267	61.30520	0.06131	72.670	14.36	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	224.97980	0.22498	273.29430	0.27329	224.980	14.44	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	50.50270	0.05050	43.22850	0.04323	50.503	15.11	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	295.40270	0.29540	347.32850	0.34733	295.403	15.11	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	42.10690	0.04211	36.35980	0.03636	42.107	15.49	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	9.10450	0.00910	8.84760	0.00885	9.105	18.93	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	754.00450	0.75400	812.94760	0.81295	754.004	18.93	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	7.16800	0.00717	7.13550	0.00714	7.168	19.56	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	6.56950	0.00657	6.59910	0.00660	6.570	19.80	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.70770	0.00371	3.96620	0.00397	3.708	21.48	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.83180	0.00183	1.71710	0.00172	1.832	22.85	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.04020	0.00004	0.04750	0.00005	0.040	27.54	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.75700	11.75700	11.69760	11.69760		13.28	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	168.66320	0.16866	0.00000	0.00000	168.663	13.34	979,860.00	7,000	7,000.00
\$ / R	On 27/03/2015	Any day expiry			11.77600	11.77600	11.71540	11.71540		13.36	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	1.97140	0.00197	2.64290	0.00264	1.971	14.83	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	5.88210	0.00588	7.92200	0.00792	5.882	13.72	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	9.64700	0.00965	13.90510	0.01391	9.647	13.21	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	257.96220	0.25796	219.13730	0.21914	257.962	13.24	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	148.77120	0.14877	127.39120	0.12739	148.771	13.42	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.14430	0.00014	0.08240	0.00008	0.144	27.26	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.78160	11.78160	11.72070	11.72070		13.15	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.78540	11.78540	11.72430	11.72430		13.16	0.00	0	282.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	15.16280	0.01516	22.15900	0.02216	15.163	12.66	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	60.87660	0.06088	52.40440	0.05240	60.877	15.75	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.83700	11.83700	11.77690	11.77690		13.01	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	9.56460	0.00956	11.80290	0.01180	9.565	13.25	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	29.74540	0.02975	34.89770	0.03490	29.745	12.34	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	184.38890	0.18439	163.02610	0.16303	184.389	13.72	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	12.76720	0.01277	12.83140	0.01283	12.767	30.77	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.86600	11.86600	11.80630	11.80630		12.96	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.86990	11.86990	11.81020	11.81020		12.97	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.89310	11.89310	11.83340	11.83340		13.10	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	17.26230	0.01726	20.23660	0.02024	17.262	12.64	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	25.93270	0.02593	29.96850	0.02997	25.933	12.41	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	46.14980	0.04615	52.38970	0.05239	46.150	12.07	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	298.38380	0.29838	270.89620	0.27090	298.384	13.10	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	201.02900	0.20103	182.36910	0.18237	201.029	14.40	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	26.59230	0.02659	26.23660	0.02624	26.592	29.83	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.91880	11.91880	11.85900	11.85900		13.12	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.92490	11.92490	11.86510	11.86510		13.15	34,331,787.10	2,879	215,200.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	18.68110	0.01868	21.83520	0.02184	18.681	12.68	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	19.74460	0.01974	23.03060	0.02303	19.745	12.65	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	22.64350	0.02264	26.27780	0.02628	22.643	12.58	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	36.42650	0.03643	41.58490	0.04158	36.427	12.33	0.00	0	26,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	38.33670	0.03834	43.69340	0.04369	38.337	12.30	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	704.02030	0.70402	656.69620	0.65670	704.020	11.88	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	575.56540	0.57557	533.26760	0.53327	575.565	12.26	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	562.34710	0.56235	520.63340	0.52063	562.347	12.30	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	137.44710	0.13745	155.53340	0.15553	137.447	12.30	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	499.49130	0.49949	460.73500	0.46074	499.491	12.51	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	470.09030	0.47009	432.82700	0.43283	470.090	12.62	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	217.96270	0.21796	200.71730	0.20072	217.963	14.73	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	165.63660	0.16564	153.12530	0.15313	165.637	15.76	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	154.43630	0.15444	142.92400	0.14292	154.436	16.04	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	109.41090	0.10941	101.95160	0.10195	109.411	17.54	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	90.30840	0.09031	84.31860	0.08432	90.308	18.38	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	73.91920	0.07392	69.42230	0.06942	73.919	19.26	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.95340	11.95340	11.89340	11.89340		13.38	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	26.95020	0.02695	31.16520	0.03117	26.950	12.51	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	63.80820	0.06381	71.70680	0.07171	63.808	12.14	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	214.61070	0.21461	199.71240	0.19971	214.611	15.31	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	35.92830	0.03593	32.96310	0.03296	35.928	28.77	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.96150	11.96150	11.90150	11.90150		13.37	0.00	0	8,000.00
\$ / R	On 29/07/2015	Any day expiry			12.02060	12.02060	11.96010	11.96010		13.57	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	36.80590	0.03681	41.88030	0.04188	36.806	12.40	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	79.49360	0.07949	88.49340	0.08849	79.494	12.15	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	234.77090	0.23477	222.32270	0.22232	234.771	16.08	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	50.44970	0.05045	48.71030	0.04871	50.450	27.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.07960	12.07960	12.01880	12.01880		13.84	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	46.31290	0.04631	49.91120	0.04991	46.313	12.45	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	90.58530	0.09059	100.03740	0.10004	90.585	12.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	244.65200	0.24465	234.46360	0.23446	244.652	16.79	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	60.97740	0.06098	56.11140	0.05611	60.977	27.65	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.10800	12.10800	12.04690	12.04690		13.81	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.11600	12.11600	12.05490	12.05490		13.80	24,474,320.00	2,020	42,283.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	35.19890	0.03520	38.33340	0.03833	35.199	12.94	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,553.34100	1.55334	1,495.54120	1.49554	1,553.341	12.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	68.50820	0.06851	76.34960	0.07635	68.508	12.09	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,187.34180	1.18734	1,134.33670	1.13434	1,187.342	12.09	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	71.34180	0.07134	79.43670	0.07944	71.342	12.09	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	105.01400	0.10501	115.92570	0.11593	105.014	12.05	0.00	0	8,775.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	123.63050	0.12363	135.97820	0.13598	123.630	12.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	176.55990	0.17656	197.52560	0.19753	176.560	11.99	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	192.05940	0.19206	214.10740	0.21411	192.059	12.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	732.66830	0.73267	695.22800	0.69523	732.668	12.29	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	535.87160	0.53587	508.44360	0.50844	535.872	13.50	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	373.68560	0.37369	356.57080	0.35657	373.686	15.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	261.99650	0.26200	251.60950	0.25161	261.997	16.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	215.86160	0.21586	207.76800	0.20777	215.862	18.03	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	157.70600	0.15771	152.87890	0.15288	157.706	19.77	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	137.57930	0.13758	133.85130	0.13385	137.579	20.64	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	125.59550	0.12560	124.53930	0.12454	125.595	21.61	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.14430	12.14430	12.08300	12.08300		13.95	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	53.66040	0.05366	58.30040	0.05830	53.660	12.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	99.34390	0.09934	110.22860	0.11023	99.344	12.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	155.72720	0.15573	170.83300	0.17083	155.727	12.05	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	255.13250	0.25513	245.79840	0.24580	255.133	17.54	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	175.70330	0.17570	170.43710	0.17044	175.703	19.63	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	70.26470	0.07026	69.69690	0.06970	70.265	27.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.20480	12.20480	12.14310	12.14310		14.08	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	60.21740	0.06022	65.48750	0.06549	60.217	12.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	106.28300	0.10628	118.09880	0.11810	106.283	11.93	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	264.36370	0.26436	254.90050	0.25490	264.364	18.19	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	85.30650	0.08531	82.28080	0.08228	85.306	26.66	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.26130	12.26130	12.19910	12.19910		14.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	65.33670	0.06534	71.38480	0.07138	65.337	12.19	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	110.34530	0.11035	123.28350	0.12328	110.345	11.80	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	271.43470	0.27143	261.97100	0.26197	271.435	18.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.28340	0.08728	80.95680	0.08096	87.283	26.62	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.28760	12.28760	12.22520	12.22520		14.29	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.29370	12.29370	12.23120	12.23120		14.29	0.00	0	52,203.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	82.24400	0.08224	91.03420	0.09103	82.244	11.86	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,425.94400	1.42594	1,372.23420	1.37223	1,425.944	11.86	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,381.41230	1.38141	1,328.24450	1.32824	1,381.412	11.77	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,218.18080	1.21818	1,168.29840	1.16830	1,218.181	11.83	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,069.54480	1.06954	1,023.64320	1.02364	1,069.545	12.03	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	242.97040	0.24297	264.13230	0.26413	242.970	12.23	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	428.06250	0.42806	412.19780	0.41220	428.063	16.36	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	408.20660	0.40821	393.29290	0.39329	408.207	16.64	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	389.78550	0.38979	375.75140	0.37575	389.786	16.93	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	350.75530	0.35076	338.59510	0.33860	350.755	17.61	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	242.17600	0.24218	234.52720	0.23453	242.176	20.02	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.31410	12.31410	12.25130	12.25130		14.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	68.53980	0.06854	75.86300	0.07586	68.540	12.08	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	114.44040	0.11444	126.17040	0.12617	114.440	11.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	276.14680	0.27615	267.24440	0.26724	276.147	19.39	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.00810	0.08701	83.41480	0.08341	87.008	26.41	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.42230	12.42230	12.35790	12.35790		14.48	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	248.60430	0.24860	270.26290	0.27026	248.604	12.16	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	278.50310		0.27850		277.52300	0.27752	278.503	23.00	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.47940		12.47940		12.41450	12.41450		14.73	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.48560		12.48560		12.42060	12.42060		14.72	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.66320		12.66320		12.59880	12.59880		15.11	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.67140		12.67140		12.60700	12.60700		15.11	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.86340		12.86340		12.79960	12.79960		15.47	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.87150		12.87150		12.80780	12.80780		15.36	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.04710		13.04710		12.98400	12.98400		15.74	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.05740		13.05740		12.99420	12.99420		15.73	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.75510		11.75510		11.69590	11.69590		13.24	152,816.30	13	2,094.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	48,349.01930		0.48349		43,023.87850	0.43024	48,349.019	13.73	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.92490		11.92490		11.86510	11.86510		13.15	119,249.00	10	180.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.11600		12.11600		12.05490	12.05490		13.80	0.00	0	163.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.29370		12.29370		12.23120	12.23120		14.29	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.48560		12.48560		12.42000	12.42000		14.72	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.08260		18.08260		18.02180	18.02180		11.94	15,062,805.80	833	39,477.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.89260		0.00089		1.68690	0.00169	0.893	15.64	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	3.14720		0.00315		5.63000	0.00563	3.147	14.89	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	24.63510		0.02464		34.24300	0.03424	24.635	13.54	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	61.57210		0.06157		50.60890	0.05061	61.572	13.03	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	10.04930		0.01005		7.95630	0.00796	10.049	14.92	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	5.34460		0.00534		4.45420	0.00445	5.345	16.16	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	2.24540		0.00225		2.05840	0.00206	2.245	18.11	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.33260		18.33260		18.27170	18.27170		12.84	0.00	0	7,329.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.61740		18.61740		18.55520	18.55520		13.67	0.00	0	1,251.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.88800		18.88800		18.82340	18.82340		14.09	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.18510		19.18510		19.12000	19.12000		14.33	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09814		0.09814		0.09798	0.09798		16.25	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09969		0.09969		0.09952	0.09952		15.09	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10144		0.10144		0.10126	0.10126		14.35	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10313		0.10313		0.10000	0.10000		14.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.18940		13.18940		13.08240	13.08240		12.77	6,924,435.00	525	82,699.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	2.41230		0.00241		5.13300	0.00513	2.412	14.15	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	366.15740		0.36616		282.33610	0.28234	366.157	13.06	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	58.67350		0.05867		96.46520	0.09647	58.674	12.94	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	273.78950		0.27379		359.77800	0.35978	273.790	13.94	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	625.65730		0.62566		726.86820	0.72687	625.657	16.27	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	817.30220		0.81730		921.55570	0.92156	817.302	17.05	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	836.75300		0.83675		941.23090	0.94123	836.753	17.11	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,062.87840		1.06288		1,168.95660	1.16896	1,062.878	17.87	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.24470		0.00024		0.18140	0.00018	0.245	22.01	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.22240		0.00022		0.16530	0.00017	0.222	22.34	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.15650		0.00016		0.11740	0.00012	0.157	23.67	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.14900		0.00015		0.11190	0.00011	0.149	23.87	0.00	0	5,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.14210		0.00014		0.10680	0.00011	0.142	24.07	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.13980		0.00014		0.10520	0.00011	0.140	24.13	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.13140		0.00013		0.09900	0.00010	0.131	24.40	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.36840		13.36840		13.26000	13.26000		12.54	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	105.78540		0.10579		86.59450	0.08659	105.785	16.13	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.39530		13.39530		13.28680	13.28680		12.75	36,194,100.60	2,702	97,755.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	75.94940		0.07595		96.41820	0.09642	75.949	11.63	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	362.60760		0.36261		421.75840	0.42176	362.608	12.75	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	327.77930		0.32778		281.62690	0.28163	327.779	13.01	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	236.90650		0.23691		200.97080	0.20097	236.907	13.97	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	57.94580		0.05795		47.86490	0.04786	57.946	18.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.63200		13.63200		13.52170	13.52170		13.28	0.00	0	6,805.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.86000		13.86000		13.74800	13.74800		13.55	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	688.08640		0.68809		749.09780	0.74910	688.086	13.68	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	229.08640		0.22909		211.06090	0.21106	229.086	20.07	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.11430		14.11430		14.00000	14.00000		13.97	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.66590		14.66590		14.55140	14.55140		14.27	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			567.65400		567.65400		566.01900	566.01900			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.40100		461.40100		461.29800	461.29800			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.86600		468.86600		468.79000	468.79000			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			551.56900		551.56900		550.86100	550.86100			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			560.49300		560.49300		559.80700	559.80700			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.44000		504.44000		503.66700	503.66700			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			512.60200		512.60200		511.84700	511.84700			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			521.22200		521.22200		520.45500	520.45500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.13890		9.13890		9.11560	9.11560		16.47	996,140.10	109	8,360.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	59.42480		0.05942		66.61920	0.06662	59.425	16.35	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	296.64100		0.29664		315.11820	0.31512	296.641	17.27	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	7.95930		0.00796		7.26070	0.00726	7.959	18.92	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.32180		0.00132		1.19790	0.00120	1.322	23.64	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.22500		9.22500		9.20160	9.20160		14.82	1,208,475.00	131	9,940.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	40.23890		0.04024		39.71070	0.03971	40.239	14.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	79.50680		0.07951		79.54690	0.07955	79.507	14.71	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	183.68640		0.18369		185.80100	0.18580	183.686	14.68	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	325.06790		0.32507		304.32760	0.30433	325.068	14.76	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	187.29680		0.18730		172.53350	0.17253	187.297	15.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	147.41710		0.14742		134.53540	0.13454	147.417	15.85	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.32860		9.32860		9.30380	9.30380		13.37	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.42890		9.42890		9.40320	9.40320		13.44	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.54200		9.54200		9.51000	9.51000		13.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.36140		9.36140		9.35800	9.35800		10.95	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.48600		9.48600		9.48260	9.48260		12.62	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.62900		9.62900		9.63000	9.63000		12.43	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	69.79710		69.79710		62.99150	62.99150			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	0.00000		0.00000		0.08000	0.08000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.29160		12.29160		12.32680	12.32680		12.96	172,082.40	14	3,131.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.51550		12.51550		12.55140	12.55140		13.32	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future	12.77180		12.77180		12.81000	12.81000		14.00	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86720		1.86720		1.85720	1.85720		12.06	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87670		1.87670		1.86600	1.86600		12.86	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.89020		1.89020		1.88000	1.88000		13.10	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.77080		1.77080		1.75490	1.75490		11.47	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.80180		1.80180		1.78550	1.78550		13.93	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.83610		1.83610		1.81950	1.81950		14.05	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	122.34829		122.34829		122.35768	122.35768			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.36050		124.36050		124.37672	124.37672			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.11615		86.89139		9.14794	86.64163			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.18492		88.31306		9.21707	88.06395			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.24855		85.99560		9.28172	85.74189			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	500.32500		500.32500		499.61600	499.61600			25,016,250.00	5	459.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	508.42000		508.42000		507.73000	507.73000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	516.97000		516.97000		516.26800	516.26800			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.89712		118.89712		118.91984	118.91984			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.68651		119.68651		119.70608	119.70608			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	126.17619		126.17619		126.20013	126.20013			0.00	0	2,476.00
I2038	On 06/08/2015	Bond Future	126.93974		126.93974		126.95964	126.95964			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	125.77426		125.77426		125.79839	125.79839			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.84262		127.84262		127.87382	127.87382			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.26078		135.26078		135.28599	135.28599			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.02559		136.02559		136.04613	136.04613			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.01100		225.01100		225.10700	225.10700			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	228.67000		228.67000		228.78200	228.78200			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.53300		232.53300		232.64700	232.64700			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.36100		609.36100		609.47300	609.47300			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.33100		619.33100		619.45300	619.45300			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.18000		93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.30000		93.70000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.49000		93.51000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.63000		93.37000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.81000		93.19000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.10000		92.90000		7.10000	92.90000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12840		0.12840		0.12770	0.12770			0.00	0	8.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12790		0.12790		0.12000	0.12000			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12690		0.12690		0.12000	0.12000			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12330		0.12330		0.12640	0.12640			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05880		0.05880		0.05780	0.05780		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.05300		0.05300		0.05230	0.05230			0.00	0	14,200.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05000		0.05000		0.05000	0.05000			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04820		0.04820		0.04750	0.04750			0.00	0	81,701.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.12200		1.12200		1.11850	1.11850			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.12330		1.12330		1.11980	1.11980			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12510		1.12510		1.12170	1.12170			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12740		1.12740		1.12400	1.12400			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 07/05/2015	Bond Future			7.64806		125.76780		7.66896	125.58619		7.69	5,030,712.00	40	33,016.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,964.32000		2.96432		3,123.60000	3.12360	2,964.320	7.65	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,661.84000		2.66184		2,815.94000	2.81594	2,661.840	7.67	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,378.22000		2.37822		2,526.57000	2.52657	2,378.220	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,098.07000		1.09807		1,203.16000	1.20316	1,098.070	7.88	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.68725		122.52771		7.70813	122.34981		7.79	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	172.73000		0.17273		191.41000	0.19141	172.730	8.26	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.71736		124.56932		7.73909	124.38765		7.56	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	373.94000		0.37394		400.06000	0.40006	373.940	8.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.73234		121.50901		7.75479	121.32467		7.60	0.00	0	5,660.00
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 07/05/2015	Bond Future			288.13553		288.13553		288.19051	288.19051			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.82107		286.82107		286.84057	286.84057			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.20371		236.20371		236.24878	236.24878			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			236.87332		236.87332		236.90398	236.90398			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.42655		103.41003		7.43715	103.34737		6.02	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.46311		105.10187		7.47322	105.04373		5.85	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	24.54000		0.02454		27.18000	0.02718	24.540	6.22	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.65571		104.69155		6.67769	104.64355		1.94	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.66331		106.40436		6.68521	106.36140		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.64010		104.00934		6.66549	103.96507		1.63	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030			On 07/05/2015	Bond Future	8.04081	101.86408	8.06681	101.64286			0.00	0	5,775.00
R2030			On 06/08/2015	Bond Future	8.08696	99.52228	8.11314	99.30282			0.00	0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032			On 07/05/2015	Bond Future	8.17491	101.61327	8.19580	101.42308			0.00	0	18.00
R2032			On 06/08/2015	Bond Future	8.21971	103.27616	8.24060	103.08841			0.00	0	0.00
R2032			On 05/11/2015	Bond Future	8.25778	100.84053	8.27936	100.64891			0.00	0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 07/05/2015	Bond Future	8.23357	105.02542	8.26461	104.70800			0.00	0	32,860.00
R2037			On 06/08/2015	Bond Future	8.27788	102.48486	8.30924	102.16783			0.00	0	1,954.00
R2037			On 05/11/2015	Bond Future	8.31219	104.19283	8.34445	103.86978			0.00	0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204			On 07/05/2015	Bond Future	6.89187	106.59802	6.90791	106.54644			0.00	0	14,609.00
R204			On 06/08/2015	Bond Future	6.92146	104.30574	6.93701	104.25894			0.00	0	0.00
R204	8.41	Put	On 06/08/2015	Bond Future	13.94000	0.01394	15.76000	0.01576	13.940	3.12	0.00	0	699.00
R204			On 05/11/2015	Bond Future	6.92934	106.04354	6.94653	105.99528		2.75	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/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 07/05/2015	Bond Future	8.28144	107.52717	8.31244	107.17573			0.00	0	9,494.00
R2044			On 06/08/2015	Bond Future	8.32341	104.90218	8.35473	104.55069			0.00	0	0.00
R2044			On 05/11/2015	Bond Future	8.35599	106.65056	8.38816	106.29244			0.00	0	0.00
R2044			On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048			On 07/05/2015	Bond Future	8.26765	107.13958	8.29857	106.77652			144,638,433.00	1,350	35,926.00
R2048			On 06/08/2015	Bond Future	8.30514	108.89251	8.33636	108.52923			0.00	0	745.00
R2048			On 05/11/2015	Bond Future	8.33874	106.27454	8.37080	105.90448			0.00	0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207			On 07/05/2015	Bond Future	7.08385	102.98055	7.08411	102.97952		3.83	0.00	0	35,323.00
R207	7.73	Call	On 07/05/2015	Bond Future	2,569.36000	2.56936	2,574.32000	2.57432	2,569.360	4.08	0.00	0	66.00
R207			On 06/08/2015	Bond Future	7.12183	101.02264	7.12064	101.02710		3.82	0.00	0	0.00
R207	7.46	Call	On 06/08/2015	Bond Future	1,785.79000	1.78579	1,797.65000	1.79765	1,785.790	3.95	0.00	0	70.00
R207			On 05/11/2015	Bond Future	7.13878	102.70595	7.13770	102.70981		3.65	0.00	0	0.00
R207	7.43	Call	On 05/11/2015	Bond Future	1,847.61000	1.84761	1,857.28000	1.85728	1,847.610	3.76	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 07/05/2015	Bond Future	7.20848	98.59629	7.20875	98.59503		4.86	0.00	0	60,921.00
R208			On 06/08/2015	Bond Future	7.24342	100.20977	7.24252	100.21381		4.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/08/2015	Bond Future	8.85	Put	16.87000		0.01687		17.98000	0.01798	16.870	5.02	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.26601		98.47856		7.26521	98.48203		4.65	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	178.78000		0.17878		182.53000	0.18253	178.780	4.96	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 07/05/2015	Bond Future			8.18977		81.45130		8.22074	81.18976		12.39	30,136,981.00	370	14,484.00
R209	On 07/05/2015	Bond Future	7.30	Call	51.33000		0.05133		49.63000	0.04963	51.330	11.90	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,285.81000		1.28581		1,432.50000	1.43250	1,285.810	12.44	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.22866		82.78421		8.25991	82.52278		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	68.06000		0.06806		79.14000	0.07914	68.060	12.86	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.26153		81.01475		8.29365	80.74831		12.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/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 07/05/2015	Bond Future			174.89210		174.89210		174.92579	174.92579			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.76800		177.76800		177.81190	177.81190			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.71376		131.71376		131.73985	131.73985			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.26148		132.26148		132.28123	132.28123			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.38625		137.38625		137.41247	137.41247			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.86927		137.86927		137.88817	137.88817			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.08638		91.77634		8.10718	91.60536		10.52	213,196,437.82	2,323	16,646.00
R213	On 06/08/2015	Bond Future			8.12754		93.27785		8.14834	93.10900		10.30	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.16431		91.28612		8.18578	91.11387		10.47	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.21703		82.99424		8.24792	82.71478		13.20	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.25359		84.35209		8.28477	84.07242		12.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 05/11/2015	Bond Future	8.28626		82.46501		8.31827	82.18007		13.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.31074		83.94784		8.34349	83.65819		12.93	0.00	0	4,420.00
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	20,812.91000		20,812.91000		20,691.55000	20,691.55000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,071.71000		21,071.71000		20,947.00000	20,947.00000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.66420		4.66420		4.63250	4.63250		11.43	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.62960		4.62960		4.59890	4.59890		11.65	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.60320		4.60320		4.58000	4.58000		10.81	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.69400		1.69400		1.68420	1.68420			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.63570		1.63570		1.63060	1.63060			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58030		1.58030		1.57000	1.57000			0.00	0	0.00

Total for Derivatives : **840,047,404.22** **45,965** **4 196 866.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.72000		103.60697		6.72000	103.58813			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44457			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.05500		108.31805		8.05500	108.29442			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.01029			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.64000		107.63026		8.64000	107.60525			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.02600		10.00000	105.99800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.12837			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.20299			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.92000		100.42184		8.92000	100.39763			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.74312		100.00000	9.71872			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.10926		10.84000	103.07920			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.15095		100.00000	11.12813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	6.77000	103.62714		6.77000	103.60800			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.14897			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.24000	107.40914		8.24000	107.38518			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.59211		2.41000	271.95032			0.00	0	250,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.00217			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.83842			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.66022			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.70217			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.07409			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.84435			0.00	0	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.55186			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.19348		2.15000	173.19336			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.15866		2.76000	164.15588			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94011		2.17000	174.93987			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.92742		1.82000	186.92898			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.63625	80.75861		7.63625	80.74233			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.63625	80.75861		7.63625	80.74233			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.80000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.56464			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.51000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.64000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.11000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.66000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.07000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.15842			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.02196			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.73000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.78000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.51000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30005			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.01000	102.93901		7.01000	109.65529			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	89.70000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	94.04761		2.71000	108.00888			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.50000	102.22249		2.50000	161.28456			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	116.94505		2.38000	214.42259			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	87.95000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.01000	93.03647		9.01000	93.01419			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	100.49000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.77000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.32274			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.11000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.20500			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		108.16039		9.63000	108.13245			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.69000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.03500		112.60430		9.03500	112.57696			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.34500		95.40599		8.34500	95.38456			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.76000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	113.93000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.13000		111.87755		9.13000	111.85011			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.93000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.85623			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.65743			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.79000		110.15740		7.79000	110.13414			0.00	0	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.35000		108.87213		8.35000	108.84766			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.88000		103.04290		6.88000	103.02369			0.00	0	2,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.43000		101.13791		8.43000	101.11497			0.00	0	3,845,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.23000		96.84679		9.23000	96.82265			0.00	0	1,660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.26500	106.42856		7.26500	106.40758			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.22000	217.56569		2.22000	275.65499			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		2.04000	126.11191		2.04000	128.92493			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.25000	129.04186		2.25000	131.63342			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00668		100.00000	0.00666			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	95.73575		100.00000	95.48837			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.17000	100.80027		11.17000	107.49774			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33278			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.62107		100.00000	6.60467			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.34084			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.45494			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	39.46465		100.00000	39.36693			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32471			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.44586		11.00000	68.42630			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	39.46465		100.00000	39.36693			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.71640			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.87938			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.64373			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.69284			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.71444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76399			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76399			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76821			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76821			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75978			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.57006			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.11600	10.00000	107.08800			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43789			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.66340			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.71226			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.73185			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.69258			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.60446			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.83000	106.41823	8.83000	106.58485			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.85060			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.48752			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	88.64657			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	178.99373			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.08015			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.64364			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.60530			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.04082			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.60363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75650			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19863			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.75639			0.00	0	1,380,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.75291			0.00	0	18,200,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.64955			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.62946			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46115			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42772			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49261			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61440			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54561			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46705			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48868			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.68134		10.23000	104.65249			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51013			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47688			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.21251			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.99500	104.80898		8.99500	104.78365			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60844			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.06406		1.75000	117.19912			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50858			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58036			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62933			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.53139			0.00	334,400,000	167,200,000.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.76815			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08498			0.00	0	973,864,300.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.12015			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51375			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.57220			0.00	1,090,000,000	545,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.61953			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.57399			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.65731			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.68284			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.77160			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.00785			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.68881			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.68881			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78594			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59016			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78524			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.55232			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78594			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.66212			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.72222			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.70764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	129.86972			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	130.79093			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.49219			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.47848			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.23566			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51572			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.53573			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.58036			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.49416			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.49219			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.62599			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.86309			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69340			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.73912			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.11045			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.94877			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		21.77525		100.00000	21.72072			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.63508		100.00000	14.59883			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18082			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.92876			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.01826			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.13748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.89249			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.57500		101.41874		7.57500	101.39803			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.14135			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.32332			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.36500		100.49060		8.36500	104.74718		39,148,618,250,000.00	4,680,050,000	3,966,010,000.00	
AIR02	On 30/04/2023	Spot Bond	9.13000		118.45790		9.13000	118.42885			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.95500		103.63204		6.95500	103.61246			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.75000		105.55151		8.75000	105.52653			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.48390		100.00000	15.44943			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.47000		106.85284		9.47000	106.82553			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000		165.77069		2.75000	165.76787			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.96362			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.96445			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.40252			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.50879			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	101.50961			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.05564			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43302			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.54560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87457			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.13347			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	112.90000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.92000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.98623			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	91.04145			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.63000	130.12478		2.63000	233.38050			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	108.69089			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	106.18254			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14805			0.00	0	316,000,000.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	105.26869			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	89.11528			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62415			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.48096			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.64500	163.05809		2.64500	206.59168			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	31.07483		100.00000	31.00567			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	19.08886		100.00000	19.04159			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	19.19896		100.00000	19.15141			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	18.70354		100.00000	18.65723			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.85103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37460			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.32927			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.46500	108.20469		8.46500	108.18005			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.97598			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60663			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.91836			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.49573			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.20559			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.92000	105.16960		8.92000	105.14439			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.25000	107.37784		7.25000	107.35683			0.00	0	2,944,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	57.81388		100.00000	57.67071			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.01242			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.39000	107.71817		8.39000	107.69386			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.79342	103.97881		10.79342	103.13878			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90427	102.34818		10.90427	102.14407			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91999	102.31780		10.91999	102.13572			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.88256			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93720	102.24314		10.93720	102.12223			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.50457	102.69143		11.50457	102.68158			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.92541			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.92541			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.92548			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.04342	101.91038		11.04342	101.87038			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.99895	103.20683		10.99895	102.24311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		10.90427	102.34818		10.90427	102.14407			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.86609	102.70532		10.86609	102.43066			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.02884	98.49973		10.02884	102.06410			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83121			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81297			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.81297			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.12128	104.45769		9.12128	103.41029			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.16500	101.82665		11.16500	101.78098			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76198			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.09000	75.47440		11.09000	99.86728			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.66856			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.88585		9.28000	101.61840			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.78748			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.86500	74.17825		10.86500	99.86861			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.73648			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71607			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.79664			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.79664				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.71947				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.73705				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.79673				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.31714				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41149				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.79342	104.47425	13.79342	103.64261				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.97019	103.25336	14.97019	103.25017				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.83395	103.22043	13.83395	102.84324				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.33012				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.33012				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.33012				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.41467				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.03368				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.23081	100.00000	28.17725				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.90398	100.00000	21.84975				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.93509	100.00000	19.88572				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.30561	100.00000	12.27514				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.32757	100.00000	12.29670				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.87807	100.00000	14.84122				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.89159	100.00000	12.85967				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82529				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.82791				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10447			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.29720		100.00000	9.27418			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.29720		100.00000	9.27418			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.43753		2.12000	179.99026			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.65000		103.25678		7.65000	167.27621			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.65000		97.27867		7.65000	167.54457			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.03500		103.74533		8.03500	103.72288			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	7.46500		102.18658		7.46500	102.16589			746,500,000,000.00	100,000,000	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65808			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87921			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89630			0.00	3,080,000,000	770,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95323			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01012			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16894			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.45452		100.00000	36.36425			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69430			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70768			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76565			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.83690			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.81604		100.00000	22.75955			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.81604		100.00000	22.75955			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	101.69230			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.72468			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.94000		105.73429		7.94000	105.71154			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.82182			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.99436			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.36636		100.00000	16.32583			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.36636		100.00000	16.32583			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.33588			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.58000		104.66298		10.58000	103.98925			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.69875			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.78089		10.11500	100.30141			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.56589			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		62.18663		100.00000	62.06865			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.06031			0.00	200,000,000	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94037			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.17500		71.18363		8.17500	103.97242			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.94103			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.86929			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.16649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.19187			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16216			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.17006			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18441			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.24378			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.34626			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	98.01746		100.00000	97.75608			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.89296			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91806			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.75905			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.60370			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.99663			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.81468			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.79361			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.74012			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.59840			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.38979			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.28597			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.25159			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.51751			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.18240			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.14455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.10920			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.90005			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.69090			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.63932			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.57175			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.51721			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.54801			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.97722		100.00000	28.90546			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60535			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.28349			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.09000	112.31913		9.09000	112.29155			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.84336			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10000	104.97640		9.10000	104.95060			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.06500	97.89128		12.06500	97.85960			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	97.79358			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.36500	98.52712		12.36500	98.49448			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.33389			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.98000	103.66699		8.98000	103.64184			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	96.81863			0.00	424,837,600	212,418,800.00
CBL18	On 23/08/2019	Spot Bond	12.36500	95.91429		12.36500	95.88251			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09944			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	93.26573			0.00	5,000,000,000	4,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.32525			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.67000	98.09685		9.67000	98.07127		58,020,000,000,000.00	6,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.50000	119.81294		9.50000	119.78239			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.78000	113.63575		9.78000	113.60594			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.66000	116.22960		8.66000	121.76802			98,724,000,000.00	11,400,000	5,700,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85130			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.29000	105.98302		11.29000	105.95088			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.27510			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.44697			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.11610		10.00000	107.08820			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58753			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87864			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.99928			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.80447			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.04529			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54004			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.59972			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.66837			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44341			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.46263		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.64376		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.18876		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	101.73126	10.11000	101.70356		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.21698		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	121.07660	2.76000	121.07445		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.20244		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	118.29244	3.14000	120.91279		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	100.10990	8.25000	100.08791		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.95000	127.36072	2.95000	121.57873		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	126.26319	2.40000	120.53283		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.29935		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.20500	103.70641	8.20500	103.68350		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.92912		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94656		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.25500	103.79583	8.25500	103.77277		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.25500	103.79583	8.25500	103.77277		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.30500	102.63245	8.30500	102.60951		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.68304		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.85193		0.00		0	0.00	
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.11600	10.00000	107.08800		0.00		0	0.00	
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.11600	10.00000	107.08800		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.33773		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.17586			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.22745		9.35000	100.20215			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.22745		9.35000	100.20215			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78400			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36416			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37558			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37618			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36416			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36416			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40088			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.27186			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.91127			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.36700			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.36700			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.36700			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.82526			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.79500	107.12039		8.79500	107.09492			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.44547			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90896			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89852			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88890			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.19022				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.17368				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.11211				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.99210				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82265				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60450				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42554				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51179				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.83426				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.48769				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83019				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62398				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.79925				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.11600	10.00000	107.08800				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41234				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60628				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47645				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.79499				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43666				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58149				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57416				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.82710				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.99931				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	133.48789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.38011			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.29000	98.97633		10.29000	98.94890			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.81000	100.66921		10.81000	100.63993			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50489			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.80942			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.37163			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81191			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.72148			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.40538		8.80500	102.99557			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.59016			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.80364			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	125.91469			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.66261			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.69198			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.80550			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.72238			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.38972			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.27162			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.87950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50489				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.49615				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.56950				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78512				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.09297				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51355				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.37501				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.95779				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.50622				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.75071				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77764				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.48062				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47024				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.74572				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.03974				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	107.04766				0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.76041				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.84472				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.44909				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	103.22059	10.55000	104.73819				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.47000	109.71044	9.47000	111.20731				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.59556				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	103.07206				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.61000	111.54223	11.61000	113.37872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.70712			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.64000	106.62769		11.64000	106.52776			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	106.63823		10.02000	106.60942			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.70712			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.85569			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.87366			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.57097			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.60437			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.60450			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56897			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.97000	108.69659		8.97000	108.61757			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.62050			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.75658			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	104.71279		10.57000	104.68300			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	105.03293		11.00000	105.00186			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85648			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.78594			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86386			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.40000	109.14224		11.40000	109.04201			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.95808			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.60426			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.92757			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.71248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.29231			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47674			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.51179			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.27430			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.59995			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.49379		7.01000	41.10130			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	175.16695			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.03500	103.74533		8.03500	147.85694			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.65000	37.93859		7.65000	167.27621			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.65000	38.37779		7.65000	167.54457			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.59650			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.55885			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18768			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18768			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70265			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59267			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61433			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17664			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61953			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81191			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.47456			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.56520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55538			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.56515			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.14454			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.15750			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.38500		104.62179		8.38500	108.11650			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.29000		104.19104		8.29000	104.16779		16,580,000,000,000.00	2,000,000,000	1,820,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.61000		117.53993		9.61000	117.50963			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.46000		104.97716		7.46000	104.95604			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.18000		112.14583		9.18000	112.11803			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.25000		108.07999		9.25000	108.05314			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.62000		100.99476		9.62000	100.96869			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.38000		102.99745		10.38000	102.96882			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.38000		95.76408		10.38000	95.73746			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.09892			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82659			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.19401		100.00000	11.16629			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.14384			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.49449			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.44521			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.10430			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.22901			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.66711	100.00000	10.64070				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.60658	100.00000	13.57289				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.94500		102.30465	10.94500	101.98583				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.07675	100.00000	14.04190				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.78728	100.00000	6.77048				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.72798	100.00000	14.69151				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.71346				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.66500		101.12413	7.66500	101.10313				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.22679				0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.13440				0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	100.00000		54.88159	100.00000	51.32433			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
DLT02U	On 06/11/2015	Spot Bond	100.00000		58.66319	100.00000	58.51628				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.90235				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.22271				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.55363				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.58218				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	102.08906				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.37379				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.81528				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.77463				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.17000		106.05257	8.17000	106.02924				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.05500		112.82996	7.05500	112.80848				0.00	0	10,000,000,000.00
DV22	On 07/02/2020	Spot Bond	8.02000		106.39560	8.02000	106.37250				0.00	0	1,979,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	8.80000	106.94205		8.80000	106.91662			3,863,933,920,000.00	439,083,400	6,399,383,400.00
DV24	On 18/02/2024	Spot Bond	8.88000	105.32695		8.88000	105.30167			2,664,000,000,000.00	300,000,000	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.02000	108.88899		9.02000	108.86245			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.29671			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20773			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47512			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.22583			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.85227			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.85009			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.36090			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44169			0.00	4,000,000,000	2,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73317			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.53000	127.31378		7.53000	127.28780			0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.63601			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	2.32000	99.16254		2.32000	99.16198			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.11438		1.20000	134.86932			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	122.43372		2.20000	122.43342			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.15000	110.58968		2.15000	110.58957			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.16000	110.29467		2.16000	110.29452			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57200		2.21000	102.57177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL36	On 31/01/2036	Spot Bond	2.30000		99.53384		2.30000	99.53334			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.07000		107.28445		9.07000	107.25817			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.92000		108.06910		8.92000	108.04306			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.43000		107.08285		9.43000	107.05560			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.65500		99.04389		9.65500	100.47060			0.00	0	507,857,100.00
EMM05	On 17/04/2029	Spot Bond	9.79500		110.66890		9.79500	108.03150			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30327			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	96.40044			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.84731			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.55810			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.53697			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.50901			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.35788			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16151			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17623			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.17928			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		97.82609		100.00000	99.68231			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.03000		102.79449		11.03000	102.76450			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.07314			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.78635			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01341			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.44500		101.40087		9.44500	101.37516			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.30121			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	96.97215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.32878			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.34893			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29557			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30753			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29317			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30314			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30065			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29660			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.80000	100.54089		6.80000	100.52277			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.43500	108.42144		7.43500	108.39970		4,023,341,699,000.00	541,135,400	14,353,877,800.00	
ES23	On 25/01/2023	Spot Bond		8.11000	111.92136		8.11000	111.89679		2,400,703,547,000.00	296,017,700	60,939,388,300.00	
ES26	On 02/04/2026	Spot Bond		8.41000	99.32541		8.41000	99.30294		1,100,211,338,000.00	130,821,800	13,306,582,400.00	
ES33	On 15/09/2033	Spot Bond		9.06000	85.91348		9.09000	89.39408		16,865,682,864,000.00	1,861,554,400	12,133,182,000.00	
ES42	On 25/04/2042	Spot Bond		9.08500	97.17835		9.08500	97.15464			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17990			0.00	1,000,000,000	1,000,000,000.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.28877			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16960			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92918			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.38478			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.36082			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.84818			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.17695			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.03564			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.11293		100.00000	11.08510			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.81589		100.00000	10.78881			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.64902			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43502			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.84323			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.97268			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.96500		100.23663		8.96500	100.21248			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.56643			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.56637			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.82777			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.04897			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.04221			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.04295			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.67000		104.75796		9.67000	104.01880			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000		2,787,000,000,000,000.00	27,870,000,000	32,370,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	9.74500		109.42126		9.74500	109.39266			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.80033			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.25000		130.75672		2.25000	131.63342			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		127.03045		2.25000	275.06602		450,000,000,000.00	200,000,000	280,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.42500		104.21403		2.42500	110.77777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.48000		102.44603		2.48000	161.63734			0.00	0	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		118.77555		2.27000	217.77953			0.00	0	100,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.28000		102.79752		7.28000	109.51256			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70900		65.29537		7.70900	64.67486			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43300		41.90305		9.43300	40.99666			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		40.59356		9.67000	39.66104			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		102.30846		100.00000	102.04478			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.02762			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.89914			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64380			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80488			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.28853		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.28853		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.78594			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70177			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98644			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75658			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.23183		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86811			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	102.30394			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.23558			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	19.77191		100.09221	19.72291			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59407			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.54445			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.11490			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.57207			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76550			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	101.78517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66849			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.18676			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63912			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.21425		13.22500	63.19141			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.54510			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.54706			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.27222			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.61757			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.65500	96.05100		3.65500	99.36864			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68807			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.68807			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.20388			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50489			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.71806			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.59016			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.55294			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.67269			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.81920			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.46457			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.66579			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.91591			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.08906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65282			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.10319			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.53530			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.66849			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.66849			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.57360			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28420			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.35400			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39357			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11052			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.76245			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09495			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37565			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.03243			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.03520			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98886			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89932			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98886			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89573			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.59665			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.65863		8.75000	100.63416			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.62732			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.90364		100.00000	10.87664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		9.95449	100.00000	9.92984				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	96.47426				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.73567	100.00000	1.73138				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.21138				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.19423	100.00000	22.13927				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.51343				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.60052	100.00000	8.57969				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.61295	100.00000	16.57134				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.51339				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.58367	100.00000	16.54215				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.51215				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.48666				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.62744				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.58951				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.06000		125.14265	3.06000	125.13943				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.45447				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.44853				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.44853				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.26798				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.41846				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.77136				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.76157				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.94533				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.80269				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.59000		114.40353		3.59000	121.08766			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.79299			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.81066			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.64000		105.61899		3.64000	120.71320			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.62000		103.40506		3.62000	120.86282			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.20799		3.36000	125.81501			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.35252		3.43000	134.93109			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89918			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56515			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78124			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.07178			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.99720			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.71352			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.71156			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.01804			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.51961			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.33913		100.00000	12.30857			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.08746		100.00000	33.00730			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		92.04750		100.00000	91.74170			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.29501		100.00000	23.23732			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.62107		100.00000	6.60467			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.15278		100.00000	12.12269			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		153.78698		5.50000	153.77276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23885			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.73088			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.93239			0.00	2,400,000,000	2,400,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.19107			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.75190			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.85900			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.53479			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800	84.07201		2.06800	104.21377			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42000	103.34936		2.42000	135.07449			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.84826			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.17392		10.38000	101.14513			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.17392		10.38000	101.14513			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.82037			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56000	100.34166		2.56000	108.93783			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000	208.98629		2.58000	208.47957			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53000	109.51612		2.53000	109.51486			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01699			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000	208.11479		2.61000	207.60562			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.89031			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.51000	109.94493		2.51000	109.94373			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.62000	107.79621		2.62000	107.79471			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.17573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	48.77200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.48048			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.72500		105.83051		2.72500	105.82874			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		113.11031		2.73000	204.15445			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		111.46907		2.78000	202.73729			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.44000		96.85482		2.44000	96.85394			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		159.35009		2.81000	201.89280			0.00	0	12,000,000,000.00
FRS124	On 31/01/2038	Spot Bond	3.00000		88.25079		3.00000	100.88118			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.38979			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.94985		2.37000	272.72526			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.93998		2.26000	274.87005			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.62468		2.98000	261.19009			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.72000		100.43710		2.72000	127.81989			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.77639			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.25000		131.63393		2.25000	127.60851			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99796			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22628			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.61220			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40000		109.01252		2.40000	109.01166			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.83355		104.97509	20.78084			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.56036		101.07593	30.48395			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.57574		100.44759	22.51961			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.80050		100.76967	28.72870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000		118.15861		2.10000	118.15869			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	2.37000		96.93091		2.37000	111.32123			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.74480			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000		96.67256		2.40000	111.02442			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.11040			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		125.14664		2.46000	343.33847			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.49116			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.09977			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.99000		104.22107		5.99000	104.20400		203,660,000,000,000.00	34,000,000,000	4,055,137,400.00	
FRX16	On 15/09/2016	Spot Bond	7.32500		104.73428		7.32500	104.71347			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.77000		105.65745		7.77000	105.63520			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.93500		111.02667		7.93500	111.00294			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.39000		105.04081		8.39000	105.01696			0.00	0	1,980,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.59000		104.41139		8.59000	104.38727			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.11000		92.50312		9.11000	92.48073			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.17000		112.53260		9.17000	112.50489			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.53000		100.89401		9.53000	103.79711			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	8.00000		0.00000		8.00000	8.00000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	9.97000		96.59076		9.97000	96.56480			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.66500		86.88202		9.66500	86.85949			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.39814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.41780			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.46690			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.54550			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.60444			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.85976			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.22535			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.23496			0.00	0	1,179,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.07709			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.24369			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.25337			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.26144			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.29687			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	52.89631		100.00000	52.76385			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.87453		100.00000	8.85231			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.48890		100.00000	1.48517			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24980		100.00000	0.24917			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21761			0.00	0	2,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18712			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.84000	104.97455		8.84000	104.94962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.47934					0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.13056	100.00000	9.10796					0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.24357	100.00000	17.20087					0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.83885	100.00000	10.81259					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	100.73691					0.00	0	836,914,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.76566					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.80130					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.85074					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	100.95990					0.00	130,000,000	80,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.00778					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.51481					0.00	100,000,000	50,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.86285					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.19923					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.45619					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001					0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22079					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	103.02819					0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94296					0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.18716	100.00000	9.16416					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.07267					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.82306			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.62697			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.63425			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71419			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47934			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	100.94665			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.14125	101.28091		7.14125	100.33417			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	100.98842			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.14213	101.24209		8.14213	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.04209			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.59271	101.29698		8.59271	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.10765			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.13162			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17056			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.51429			0.00	0	511,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.77000		102.40217		8.77000	102.37790			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.29366			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.27599			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.75000		109.57674		7.75000	109.55372			775,000,000,000.00	100,000,000	1,330,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		128.48861		2.09000	278.22467			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		131.28697		2.09000	284.28414			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.03500		102.77951		9.03500	102.75443			0.00	0	3,743,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.03500		102.81573		9.03500	102.79064			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.63885		100.00000	24.57784			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		62.03166		100.00000	61.87806			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		29.64385		100.00000	29.57045			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.66633		100.00000	21.61207			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		96.07845		100.00000	95.83019			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000		117.55167		1.76000	117.55279			18,686,847,872,000.00	10,617,527,200	95,305,800,000.00
I2038	On 31/01/2038	Spot Bond	1.80000		124.74843		1.80000	124.74950			184,490,570,520,000.00	02,494,761,400	98,661,083,600.00
I2046	On 31/03/2046	Spot Bond	1.86000		125.69626		1.86000	125.69715			112,450,650,912,000.00	60,457,339,200	74,721,712,100.00
I2050	On 31/12/2050	Spot Bond	1.88000		133.73018		1.88000	133.73103			76,271,927,872,000.00	40,570,174,400	60,371,484,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.60000			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond		7.17000	99.86269		7.17000	99.84310			12,189,000,000,000.00	1,700,000,000	850,000,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.85822			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.73586			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.80500	101.39546		7.80500	106.11797			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.64000	105.97604		7.64000	110.93773			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.62500	101.21151		7.62500	101.19060			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.60246			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.54581		2.20000	128.54278			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.32000	102.97988		2.32000	131.05735			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26732			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65805			0.00	0	800,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.76000	106.40204		7.76000	106.37979			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72308			0.00	800,000,000	400,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.53387			0.00	8,000,000,000	4,000,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.41525			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.29500	100.66254		8.29500	100.64006			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.69000	95.35078		8.69000	95.32837			0.00	0	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46382			0.00	400,000,000	1,200,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.84000	101.73679		7.84000	101.71530			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.74000	102.29250		8.74000	102.26833			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48795			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.60415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	7.90000	99.79965		7.90000	99.77829			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.07500	100.82990		8.07500	100.80786			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.66497			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36914			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.41000	102.43965		7.41000	102.41906			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.03500	104.31522		8.03500	104.29251			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.10000	107.41616		9.10000	107.38977			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.25693			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72377			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67387			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.68777			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.70153			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00772		100.00000	0.00770			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87407			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.83060			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.32000	103.14216		8.32000	103.11907			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16085			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.16615			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.38000	103.70641		9.38000	103.68016			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.87202		5.00000	101.85815			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.87202		5.00000	101.85815			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.45121		5.00000	100.43751			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.87611		5.00000	101.86229			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.90158		4.00000	99.89065			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.52390		4.00000	101.51285			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		46.01037		100.00000	45.89644			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		45.82915		100.00000	45.71566			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		45.82915		100.00000	45.71566			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		108.63531		9.20000	108.60846			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.35532			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.13443		100.00000	7.11677			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond			0.00000		100.00000		0.00000	100.89421			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.55500		99.76616		8.55500	104.18140			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.36122			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		14.00621		100.00000	13.97114			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		92.04750		100.00000	91.74170			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		14.78442		100.00000	14.74781			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		15.95198		100.00000	15.91204			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.30512		100.00000	1.30263			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		9.76319		100.00000	9.73901			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		8.83770		100.00000	8.81558			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond			100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000		10.73803		100.00000	10.71144			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000		31.49366		100.00000	31.41566			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond			100.00000		74.33809		100.00000	74.18699			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond			100.00000		69.39163		100.00000	69.25996			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond			100.00000		68.60902		100.00000	68.48030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN521U	On 19/05/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.91377		6.30000	99.81050			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.42470		6.40000	99.32081			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.30352		6.40000	99.19988			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.18263		6.40000	99.07924			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.92537		6.50000	98.82092			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.80353		6.50000	98.69933			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.56074		6.50000	98.45706			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.42254		6.50000	98.31915			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.62572			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.79342		103.41388		10.79342	102.78746			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.79342		102.16045		10.79342	102.00975			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.72142			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68843			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.72516		6.50000	102.70711			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.73701			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.41681			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.60438			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98714			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.66726			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.81564			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.93808			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.15699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.54278			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88047			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.79452			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.56878			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08593			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06272			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07629			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.31500	104.36206		8.31500	104.33870			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26745			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.29740			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.31739			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99456			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.04419			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85545			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.07000	104.09338		9.07000	104.06787			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.93965			0.00	0	9,950,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.33000	107.54357		8.33000	107.51933			0.00	0	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22227			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.11128			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.54344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75131			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35000	102.71133		8.35000	102.68841			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	103.20922			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.95407			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.45000	95.97845		3.45000	125.94580		9,111,105,000,000.00		2,640,900,000	528,180,000.00
IV019	On 31/03/2028	Spot Bond	3.66000	142.28304		3.66000	147.93227			0.00	0	61,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.44998			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.21535			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.08757			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.82139			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.53483			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000	97.60964		3.76000	98.45755			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.76000	97.52826		3.76000	105.06025			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.83547			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.40046			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.91500	114.84313		9.91500	114.81243			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97539			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000	140.77118		3.76000	140.76494			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000	100.00000		6.30000	99.89655			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000	99.26895		6.40000	99.16538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA517	On 23/04/2015	Spot Bond	6.40000		99.14814		6.40000	99.04483			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.89053		6.50000	98.78615			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.52616		6.50000	98.42254			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.30194			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.09767			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.96391			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16708			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23409			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20109			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.03825			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08366			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09059			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10444			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04208			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94068			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72002			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.58673			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.32853			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.11396			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.11283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.26343			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02165			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75890			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64635			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.47411			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.36362			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.39848			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.39847			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.63500	103.55453		8.63500	103.53035			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.97204		100.00000	12.94302			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.09680		100.00000	11.06931			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.86955			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.74000	103.95487		8.74000	103.93031			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73366			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32924			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.54114			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.87226			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.72872			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.84430			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.15000	102.84195		7.15000	102.82209			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.58267			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.19935			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.01993			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.64298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.45092			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.47032			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		100.00000	51.44897		100.00000	51.32433			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.85013			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.72392			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82196			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	52.76385		100.00000	52.63172			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.43651			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	98.28083		100.00000	98.02152			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81704			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.81001			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.95542			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	55.70323		100.00000	55.56530			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.04646			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77692			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.03000	147.60009		8.03000	147.56799			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.37669			0.00	1,000,000,000	800,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42056			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.63483			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.11061			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.45090			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.41702			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.69000	102.28867		9.69000	102.26194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK12U	On 25/02/2020	Spot Bond	9.71000	100.20976		9.71000	100.18352			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63905			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.42000	98.78949		8.42000	98.76699			0.00	0	3,780,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.49000	77.40904		8.49000	100.91582			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36000	99.65365		9.36000	99.62847			0.00	0	770,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.82121			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.73835			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.67000	103.13065		9.67000	103.10390			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.71426			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.20652			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.25657			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.26659			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.28563			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95726			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35955			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.91331			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.50744			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.11182			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.81820			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.03565			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.03591			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73648			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.97750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.37289			0.00	91,400,000	45,700,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.07458			0.00	218,200,000	109,100,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.35691			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09277			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.39969			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88388			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96113			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48717			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.44746			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.45746			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.90420			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.26944		100.00000	39.17220			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.39263		100.00000	22.33719			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.72799		100.00000	16.68656			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.81883		100.00000	16.77719			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.13500		100.00000	16.09460			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.82991		100.00000	21.77525			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.29500	105.99482		8.29500	105.97116			0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.31500	105.45367		8.31500	105.43008			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.61267			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.08833			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.21960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.27231			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.57500		105.04181		7.57500	105.02037			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.28500		104.90963		8.28500	104.88611			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.99500		106.70822		8.99500	106.68230			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.40795			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.45709			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.04000		106.59781		9.04000	106.57135			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.32000		100.36964		7.32000	104.59043			0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09776			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.50000		102.84012		8.50000	102.81661			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.59924			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.87000		112.99335		8.87000	110.15730			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.04259			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.89143		100.00000	25.82731			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.22122			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.20000		102.76556		8.20000	102.74288			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.27000		102.03792		7.27000	102.01811			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.19000		105.49300		8.19000	105.46962		5,733,000,000,000.00		700,000,000	860,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.69826		100.89771	6.68135			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.78579		100.61875	6.76871			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	95.91970			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.35522			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.38551			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.96734	100.00000	100.00000	0.96492			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.96734	100.00000	100.00000	0.96492			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.46500	101.25440		8.46500	101.23121			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.75416		7.66500	99.73344			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.56000	103.97134		8.56000	103.94726			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.32000	109.27319		8.32000	109.24859			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.80000	110.19710		8.80000	110.17088			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18852			0.00	40,000,000	40,000,000.00
NBK14A		On 26/06/2021	Spot Bond	8.68000	104.66959		8.68000	104.65451			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20663			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	8.92000	99.86201		8.92000	99.76817			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.28960			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.63000	99.33782		9.63000	99.31201			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90537			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20739			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23714			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26078			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.31809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.42940			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.40752			0.00	0	50,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.41832			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.41329			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.44783			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14000	106.71422		7.14000	106.69354			28,560,000,000,000.00	4,000,000,000	2,810,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.50255			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.11500	112.04499		8.11500	112.02037			1,704,150,000,000.00	210,000,000	1,640,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.20500	39.15492		10.20500	39.14450			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.07000	103.93407		7.07000	103.91411			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02239			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.00609			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.41500	106.13700		7.41500	106.11565			7,415,000,000,000.00	1,000,000,000	2,380,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43652			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58466			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26144			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08342			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.04041			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.99222			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.03815			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.79278			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73378			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.40142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19305			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.35362			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52094			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.44233			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.88197			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39416			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38048			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.37950			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.66390			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.59016			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.37500	111.00477		9.37500	112.51361			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.58036			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.41000	109.70748		9.41000	111.42025			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.59016			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42948			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46928			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.60583			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.62541			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	100.00000	8.63217		100.00000	8.61102		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
NED11	On 17/09/2015	Spot Bond	7.86000	106.28735		7.86000	106.26472			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.90303			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	98.71011			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.49500	108.82249		9.49500	110.13361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.10989			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.18249			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.15799			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04167			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.52806		9.44500	121.49708			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	100.24338			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		169.21612		2.27000	169.21545			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.62000		95.51921		2.62000	137.94053			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.66224		3.45000	184.65320			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.09000		106.43436		8.09000	106.41104			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.89652			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.72000		107.44902		8.72000	107.42299			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.18287			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23013			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.17315			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.17927			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.17562			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.92000		107.41976		8.92000	109.35504			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.17933			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.18292			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.18049			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.12000		107.39074		9.12000	107.36354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.18787			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.18535			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.18657			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.23133			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21661			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.19022			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.04000		116.53366		8.04000	116.50842			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.77000		123.31220		8.77000	123.28295			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		172.89280		2.16500	172.89261			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.53000		123.76017		9.53000	123.72852			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.18034			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03044			0.00	9,000,000,000	4,500,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.55413			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.90954			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.09563			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.11173			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.05929			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.10851		100.00000	16.06817			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		60.65623		100.00000	60.50603			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.16000		104.23641		7.16000	104.21626		14,320,000,000,000.00	2,000,000,000	8,060,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.06685			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.24000		102.57446		9.24000	102.51039			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.59450		100.00000	35.50537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.87000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.33762			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.96445			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.87140			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	100.00000		69.26476		100.00000	69.13814		3,200,000,000,000,000.00	32,000,000,000	16,000,000,000.00	
PMM17	On 06/03/2016	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.46770			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48879			0.00	2,000,000,000	1,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.82309			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.97000		105.34488		8.97000	105.91799			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71299			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.73247			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74123			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76071			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.84437			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.86381			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74807			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.45000		45.39650		7.45000	45.38738			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.17000		103.38163		6.17000	110.10182		116,510,167,078,000.00	18,883,333,400	16,160,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.20500		96.82727		6.20500	96.81093			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.30500		109.95745		6.30500	116.67587		153,007,361,123,500.00	24,267,622,700	81,150,706,900.00	
R159P	On 15/09/2016	Spot Bond	6.13500		91.18215		6.13500	91.16693			0.00	0	0.00

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	7.61000	124.35226	7.63000	124.15022					9,393,999,797,531,000.00	34,428,357,100	87,349,183,700.00
R187P	On 21/12/2026	Spot Bond	7.37000	42.58019	7.37000	42.57173					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.29000	40.00043	7.29000	39.99256					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.87492	1.76000	284.87774					14,813,366,304,000.00	8,416,685,400	22,225,186,000.00
R202	On 07/12/2033	Spot Bond	1.78000	233.53100	1.78000	233.53318					254,131,067,428,000.00	42,770,262,600	76,820,242,400.00
R2023	On 28/02/2023	Spot Bond	7.39000	102.24616	7.40000	102.16569					3,032,236,725,390,000.00	10,316,201,000	22,013,580,900.00
R203	On 15/09/2017	Spot Bond	6.62000	103.51325	6.64000	107.56451					2,467,458,901,234,000.00	72,727,930,700	98,907,148,100.00
R2030	On 31/01/2030	Spot Bond	8.02500	100.50247	8.02500	100.48063					1,552,477,564,305,000.00	93,455,148,200	82,687,370,300.00
R2032	On 31/03/2032	Spot Bond	8.15500	104.39287	8.15500	104.36994					929,034,762,197,500.00	13,922,104,500	49,440,608,500.00
R2037	On 31/01/2037	Spot Bond	8.22500	103.53379	8.22500	103.51075					1,327,827,711,210,000.00	61,438,019,600	91,559,664,800.00
R204	On 21/12/2018	Spot Bond	6.85000	105.39827	6.86500	105.32817					1,757,473,866,115,000.00	56,565,527,900	14,802,428,000.00
R2044	On 31/01/2044	Spot Bond	8.27500	105.97397	8.27500	105.95022					749,759,105,750,000.00	90,605,330,000	81,529,914,900.00
R2048	On 28/02/2048	Spot Bond	8.26500	105.57890	8.26500	105.55567					2,528,905,864,891,500.00	05,977,721,100	53,689,029,200.00
R207	On 15/01/2020	Spot Bond	7.04000	101.82151	7.04000	101.80205					3,413,645,822,400,000.00	84,892,872,500	52,640,822,200.00
R208	On 31/03/2021	Spot Bond	7.17000	100.84709	7.17000	100.82758					1,316,724,315,879,000.00	83,643,558,700	58,217,671,900.00
R209	On 31/03/2036	Spot Bond	8.15500	83.64613	8.18500	83.37239					4,677,130,939,967,500.00	73,529,238,500	91,184,572,900.00
R210	On 31/03/2028	Spot Bond	1.76000	174.95216	1.76000	174.95390					162,192,793,664,000.00	92,154,996,400	18,615,761,500.00
R211	On 31/01/2017	Spot Bond	1.50000	130.22330	1.50000	130.22548					165,095,100,000.00	110,063,400	38,196,744,600.00
R212	On 31/01/2022	Spot Bond	1.75000	135.83157	1.75000	135.83293					17,828,014,050,000.00	10,187,436,600	51,843,394,900.00
R213	On 28/02/2031	Spot Bond	8.05000	90.74343	8.07000	90.55796					2,925,061,728,470,000.00	63,361,705,400	54,326,751,400.00
R214	On 28/02/2041	Spot Bond	8.21500	81.78687	8.21500	81.76897					3,362,796,155,524,500.00	09,348,284,300	30,487,451,100.00
R227C	On 15/03/2015	Spot Bond	6.36500	99.82592	6.36500	99.80855					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.20500	96.82727	6.20500	96.81093					0.00	0	0.00

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	6.12500	93.98853		6.12500	93.97287			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.13500	91.18215		6.13500	91.16693			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.27500	98.17713		6.27500	98.16057			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.14500	95.29238		6.14500	95.27653			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.12500	92.47506		6.12500	92.45974			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.18500	89.63338		6.18500	89.61838			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.61500	86.11656		6.61500	86.10116			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.66500	83.24670		6.66500	83.23171			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.87000	80.03705		6.87000	80.02220			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.85000	77.43591		6.85000	77.42158			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.83000	74.93380		6.83000	74.91997			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.82000	72.49293		6.82000	72.47957			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.00000	69.45936		7.00000	69.44624			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.98000	67.18571		6.98000	67.17305			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.09000	64.48708		7.09000	64.47473			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.06000	62.40205		7.06000	62.39015			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.03000	60.40195		7.03000	60.39048			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.00000	58.48292		7.00000	58.47187			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.96000	56.68673		6.96000	56.67607			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.92000	54.96698		6.92000	54.95671			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.57000	50.11907		7.57000	50.10884			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.53000	48.47395		7.53000	48.46410			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.49000	46.90093		7.49000	46.89146			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.45000	45.39650		7.45000	45.38738			0.00	0	0.00

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	7.41000	43.95730	7.41000	43.94852				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.37000	42.58019	7.37000	42.57173				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.33000	41.26218	7.33000	41.25402				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.29000	40.00043	7.29000	39.99256				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.15443				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.54441				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.63985				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.40611				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.00276				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.25679	100.00000	21.20357				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.82112	100.00000	14.78442				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.97630	100.00000	25.91198				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	58.51628	100.00000	58.36975				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.84594	100.00000	33.78015				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.43230	100.00000	20.37962				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.91354	100.00000	7.88899				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.58649	100.00000	12.55404				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.76223	100.00000	10.73448				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	8.98508	100.00000	8.96191				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37863				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.86098				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.77761				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.09702				0.00	0	0.00

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	100.10240			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30352			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.90080			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13443			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.10619			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	15.65057		100.00000	8.63171		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RES02U	On 02/03/2019	Spot Bond	100.00000	10.97888		100.00000	3.53555		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RES03U	On 02/03/2020	Spot Bond	100.00000	9.09613		100.00000	1.44816		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RES04U	On 02/03/2021	Spot Bond	100.00000	8.40519		100.00000	0.59317		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.45361			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.03365			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.58315			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90233			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88486			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03833			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.89907			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.57216			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91158			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	86.45075			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.66448			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.62329			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.46934			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.98584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.47758			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.55293			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.90272		12.35000	102.86866			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.34914		100.00000	14.31320			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05016			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56696			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.56538		100.00000	5.55175			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.15496		100.00000	24.09514			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	55.61640		100.00000	55.47713			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.22923		100.00000	14.21180			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.70907		100.00000	29.63467			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.74863			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.12512			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.47000	110.73629		8.47000	110.71106			0.00	0	850,000,000.00
RW23	On 10/12/2023	Spot Bond	8.65000	107.40552		8.65000	107.38053			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.30000	91.86629		9.30000	109.59017			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.40393			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.50500	108.25438		7.50500	108.23234			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	107.11600		10.00000	107.08800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.90062			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.69000	104.79101		8.69000	104.76653			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.76896			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.97612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.39758			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.86389			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.84912			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.04878			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.90650			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000		103.25793		6.88000	103.23876			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.36500		103.44936		8.36500	103.42607			0.00	0	2,370,400,000.00
SBN27	On 15/09/2015	Spot Bond	7.63000		102.61467		7.63000	109.32810		7,091,703,500,000.00		929,450,000	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.44284		7.96000	109.15476			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.42000		102.72430		7.42000	109.43870			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.04000		100.24865		8.04000	104.34196			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.56500		102.64858		7.56500	109.36231			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.66500		102.59642		7.66500	109.30969			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.61664			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26971			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.69000		106.77607		7.69000	106.75382			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24501			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.50545			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.32819			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.64000		109.35289		8.64000	109.32749			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.53000		106.55831		9.53000	106.53091			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.36726			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.28944			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.36679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.40452			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.44500	103.93528		8.44500	103.91153			0.00	0	1,400,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	19.97558		100.00000	19.93088			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	8.94000	107.58991		8.94000	107.56392			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.92292			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.45000	102.80510		8.45000	102.78172			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.54000	93.13044		9.54000	93.10647			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.31318			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.28000	105.85785		9.28000	105.83147			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48436			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.52531			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.43000	108.80586		9.43000	108.77816			0.00	0	1,500,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.68770			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.70611			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.44000	98.92221		8.44000	98.89962			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	9.55000	97.95779		9.55000	97.93255			0.00	0	0.00
SBS39		On 29/01/2030	Spot Bond	10.12000	97.79915		10.12000	97.77247			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	8.87000	101.22509		8.87000	101.20083			0.00	0	2,210,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.30500	106.94905		7.30500	106.92785			0.00	0	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.37000	125.94985		2.37000	272.72526			0.00	0	150,000,000.00
SBSI12		On 31/01/2017	Spot Bond	2.14500	100.88740		2.14500	128.67398			0.00	0	0.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	20.77656		100.00000	20.72394			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.00472				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.57244	100.00000	25.50911				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.32673	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.38916	2.77000	127.19306				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.72516	6.50000	102.70711				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.89194				0.00	0	500,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.40262				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.80974				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.67000		101.72996	8.67000	101.70624				0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.56408				0.00	0	4,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.30113				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.51077				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.72072	100.00000	21.66633				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600	10.00000	107.08800				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.84084				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		84.45098	100.00000	84.26034				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.70131				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.59378	100.00000	38.49821				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.45757	100.00000	34.37224				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		27.81050	100.00000	27.74240				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.98000		102.46641	8.98000	102.39185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99997			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41533			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.19873			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.55500	103.28545		7.55500	103.26429			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.46500	101.82293		8.46500	101.09206			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.04000	104.36468		8.04000	104.34196			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.18718			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31996			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.63409			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.17843			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.18320			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49015			0.00	4,500,000,000	900,000,000.00
SSA01	On 28/06/2016	Spot Bond		7.74000	104.07356		7.74000	104.05185			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92948			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20559			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.99341			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.72000	100.40701		8.72000	100.38346			0.00	0	650,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04119			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48228			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.81786			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.55000	94.49483		8.55000	94.47310			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.55000	94.49483		8.55000	94.47310			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.29000	96.87188		8.29000	96.85014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66995				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.52000	101.42888	7.52000	105.52396				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.51000	109.52722	2.51000	109.94373				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.52697	8.02500	101.50502				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.12393				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.48000	109.25681	9.48000	109.22901				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.03627				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.69000	78.44825	9.69000	78.42808				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.91210				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.95708				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.45608				0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.06831				0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.41241				0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.16928				0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91368				0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89634				0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.77564				0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.76601				0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.01976				0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.02246				0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.91369				0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.75556				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.70304			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.67134			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.75906			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.62091			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126		900,000,000,000,000.00	9,000,000,000	9,000,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.63000		102.36282		6.63000	102.34447			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.24000		109.14134		8.24000	109.11713			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		55.60799		100.00000	55.46875			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85114			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.57819			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03642			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35884			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.42766			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.22519			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.95351			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64069			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67479			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.55500		102.34749		7.55500	102.32653			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89366			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91731			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.98076		7.83000	100.95934			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88065			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95776			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88065			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91022			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.62579		7.16000	100.87833			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96811			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96339			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07661			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06129			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52208			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46956			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.87948			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91731			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.09173		8.73000	101.02017			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59895			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91022			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.33500		99.61056		8.33500	100.56815			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.41579			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.92761			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97047			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95749			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97060			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.07425			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06954			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.44034			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.44502			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.44576			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.17963			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.18560			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.64000	102.08533		8.64000	102.15655			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.18201			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.19037			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.55000	100.24111		8.55000	100.17158			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.46209			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.48650			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.66000	97.76286		8.66000	99.17453			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.20109			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.20109			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.51389			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.22010			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.22010			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.56248			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.29669			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.29669			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.75821			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92881			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.47381		101.06155	6.45762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16678			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.91089			0.00	0	200,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37684			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.91089			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.92284			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.92881			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90373			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92284			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98851			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.98851			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98851			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08395			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.10780			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07799			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55386			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58353			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57166			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.30000	104.79723		7.30000	104.77651			0.00	0	1,400,820,000.00
TL20	On 22/02/2020	Spot Bond	8.99000	88.59648		8.99000	88.54485			4,495,000,000,000.00	500,000,000	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
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.60000		106.76733		7.60000	106.74533			0.00	0	30,413,500,000.00
TN20	On 17/09/2020	Spot Bond	8.82000		112.12746		8.82000	112.10073			0.00	0	21,393,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.04407		100.00000	1.04148			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.10500		113.53764		9.10500	113.50972			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.33000		101.47991		9.33000	101.45436			2,985,600,000,000.00	320,000,000	16,890,000,000.00
TN27	On 14/11/2027	Spot Bond	9.37000		99.25756		9.37000	99.23245			1,874,000,000,000.00	200,000,000	10,130,000,000.00
TN30	On 09/10/2030	Spot Bond	9.72500		110.37783		9.72500	110.34903			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.12500		110.00083		10.12500	109.97099			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88916			0.00	9,000,000,000	4,500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.21419			0.00	193,443,300	193,443,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.33283			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.34110			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.34189			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.38242			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.46648			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.34152			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16784			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.11600		10.00000	107.08800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.17492			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.19859			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97904			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.04218			0.00	0	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	100.13394		10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13060		9.75000	100.10447			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.12994		100.00000	10.10382			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.58284			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.67975			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73358			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.74435			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.04562			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.71174			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.38234		100.00000	12.35133			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98136			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.72511			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.47146			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.22062			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.47623			0.00	90,000,000,000	30,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.21650			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.63539			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.42178			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.13917			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.84333			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.57095			0.00	22,600,000,000	46,300,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.49815			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.35955			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.51196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.05417			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.69788			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.05791			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.05679			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.85021			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.46467			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.34136		100.00000	13.30796			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90473			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87596			0.00	400,000,000	100,000,000.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78658			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74887			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55890			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.39696			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37397			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.13990			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10767			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98336			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.11918			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88267			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10932			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.57000	109.90700		8.57000	109.88194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.79342		100.00000	8.77562			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.59000		100.00000	8.57261			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21605			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.72449			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47263			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.48742			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.48811			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33175			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36724			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.25496		100.00000	8.23825			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	8.05153		100.00000	8.03524			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00019			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.69500	110.04089		6.69500	110.02088			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000	234.61816		1.99000	234.61895			0.00	0	345,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.49000	102.96217		6.49000	102.94413			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.14000	106.16784		7.14000	106.14726			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.42000	108.04108		7.42000	108.01933			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.66500	108.05689		7.66500	108.03444			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.71000	108.67997		7.71000	108.65726			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.12000	98.07599		6.12000	98.05987			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.05000	96.35123		6.05000	96.33546			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.12000	98.05987		6.12000	98.04375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.81000	73.64066		6.81000	73.62703			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	64.73432		100.00000	64.61151			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.26469		100.00000	34.19968			0.00	0	0.00
Total for j-Bonds :										82,877,956,396,906,500.00	14,874,895,800	36 700 576 500.00
Grand Total:										82,877,957,236,953,900.00	14,874,941,765	136 704 773 366.00